

Daily MTM Report

Daily summary for 07/10/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.15000		19.15000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.21000		9.51000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.76000		8.93000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.44500		8.63000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.04400		12.07100			0.00	0	0.00
R201 On 21/12/2014 Bond			8.87500		9.05500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.76000		8.92500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.75500		8.92000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.88500		9.05500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.72500		8.89000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.04000		8.22500			0.00	0	0.00

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

Derivatives

\$ / R On 12/12/2008 Currency Future			8.98170		9.06150		22.69	602,851,704.00	67,120	261,964.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			365.00000	317	22.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			354.00000	386	22.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			608.00000	539	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			147.00000	158	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			459.00000	402	21.96	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			247.00000	270	21.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			718.00000	645	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			106.00000	113	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			756.00000	683	20.93	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			95.00000	101	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			796.00000	721	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			84.00000	89	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			877.00000	801	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			66.00000	69	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			836.00000	761	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			75.00000	79	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,006.00000	928	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			44.00000	46	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,095.00000	1,016	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			33.00000	34	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			680.00000	609	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			119.00000	127	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,186.00000	1,107	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			24.00000	25	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,006.00000	928	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			44.00000	46	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			919.00000	843	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			58.00000	61	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			543.00000	480	21.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			182.00000	198	21.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			919.00000	843	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			58.00000	61	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			608.00000	539	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			147.00000	158	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			485.00000	426	21.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			224.00000	244	21.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	7.70	Call			1,374.00000	1,294	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			12.00000	13	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			1,279.00000	1,200	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			18.00000	18	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,186.00000	1,107	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			24.00000	25	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			836.00000	761	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			75.00000	79	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,232.00000	1,153	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			21.00000	21	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,140.00000	1,061	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			28.00000	29	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,050.00000	972	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			38.00000	40	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			962.00000	885	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			51.00000	53	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			644.00000	573	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			132.00000	142	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			574.00000	509	21.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			163.00000	177	21.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			434.00000	379	22.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			272.00000	297	22.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			387.00000	337	22.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			325.00000	355	22.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			543.00000	480	21.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			182.00000	198	21.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			485.00000	426	21.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			224.00000	244	21.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			513.00000	452	21.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			202.00000	220	21.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			459.00000	402	21.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			247.00000	270	21.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			410.00000	357	22.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			298.00000	326	22.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			325.00000	281	23.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			413.00000	450	23.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			289.00000	250	23.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			478.00000	518	23.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			258.00000	222	24.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			546.00000	590	24.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			230.00000	194	24.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			618.00000	663	24.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			0.00000	299	23.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			0.00000	417	23.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			0.00000	265	23.61	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	9.20	Put			0.00000	483	23.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			0.00000	236	24.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			0.00000	554	24.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			0.00000	209	24.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			0.00000	628	24.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			9.17870		9.26780		21.71	45,397,850.20	4,946	32,299.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			539.00000	478	22.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			571.00000	599	22.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			810.00000	726	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			293.00000	297	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			779.00000	696	20.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			312.00000	317	20.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			908.00000	822	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			241.00000	243	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			908.00000	822	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			241.00000	243	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			943.00000	855	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			225.00000	226	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,049.00000	960	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			182.00000	181	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,013.00000	924	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			195.00000	196	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			977.00000	889	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			210.00000	211	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,124.00000	1,034	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			156.00000	155	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			943.00000	855	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			225.00000	226	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,322.00000	1,230	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			104.00000	101	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,241.00000	1,150	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			123.00000	121	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,162.00000	1,072	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			144.00000	143	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,086.00000	997	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			168.00000	168	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			875.00000	789	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			257.00000	260	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			749.00000	670	20.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			331.00000	341	20.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,086.00000	997	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			168.00000	168	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,013.00000	924	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			195.00000	196	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			749.00000	670	20.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Put			331.00000	341	20.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			694.00000	622	20.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			376.00000	393	20.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,447.00000	1,355	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			80.00000	77	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,363.00000	1,271	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			95.00000	93	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,281.00000	1,190	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			113.00000	111	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,201.00000	1,110	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			133.00000	132	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			842.00000	757	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			275.00000	278	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,281.00000	1,190	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			113.00000	111	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,201.00000	1,110	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			133.00000	132	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			842.00000	757	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			275.00000	278	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			779.00000	696	20.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			312.00000	317	20.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			719.00000	645	20.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			352.00000	367	20.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,322.00000	1,230	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			104.00000	101	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,241.00000	1,150	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			123.00000	121	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			875.00000	789	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			257.00000	260	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,124.00000	1,034	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			156.00000	155	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			670.00000	599	21.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			402.00000	421	21.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			624.00000	557	21.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			456.00000	478	21.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			580.00000	516	21.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			513.00000	537	21.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			624.00000	557	21.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			456.00000	478	21.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			501.00000	443	22.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			633.00000	664	22.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			466.00000	411	22.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			698.00000	732	22.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			433.00000	381	22.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			765.00000	803	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.70	Call			403.00000	347	22.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			835.00000	869	22.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			0.00000	645	20.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			0.00000	367	20.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			0.00000	516	21.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			0.00000	537	21.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			0.00000	478	22.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			0.00000	599	22.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			0.00000	443	22.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	664	22.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			0.00000	381	22.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	803	22.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.36590		9.46410		21.53	0.00	0	2,305.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			678.00000	609	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			714.00000	743	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			935.00000	844	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			421.00000	428	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			935.00000	844	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			421.00000	428	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,026.00000	933	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			362.00000	367	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,058.00000	964	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			344.00000	348	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,090.00000	996	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			326.00000	330	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,157.00000	1,061	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			292.00000	295	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,123.00000	1,028	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			309.00000	312	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,261.00000	1,163	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			247.00000	247	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,123.00000	1,028	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			309.00000	312	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			995.00000	903	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			381.00000	387	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,407.00000	1,308	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			193.00000	192	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,333.00000	1,234	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			219.00000	219	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,191.00000	1,094	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			277.00000	278	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			877.00000	792	20.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			463.00000	477	20.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			826.00000	749	20.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			512.00000	533	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	8.30	Call			1,370.00000	1,271	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			206.00000	205	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,296.00000	1,198	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			232.00000	233	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,225.00000	1,128	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			261.00000	262	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			965.00000	873	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			401.00000	407	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			906.00000	816	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			442.00000	450	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			849.00000	770	20.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			485.00000	504	20.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,563.00000	1,462	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			149.00000	146	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,484.00000	1,384	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			170.00000	168	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,191.00000	1,094	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			277.00000	278	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,261.00000	1,163	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			247.00000	247	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,445.00000	1,346	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			181.00000	180	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,296.00000	1,198	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			232.00000	233	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			965.00000	873	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			401.00000	407	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,157.00000	1,061	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			292.00000	295	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,090.00000	996	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			326.00000	330	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,026.00000	933	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			362.00000	367	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			849.00000	770	20.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			485.00000	504	20.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			804.00000	728	21.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			540.00000	562	21.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			761.00000	687	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			597.00000	621	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			718.00000	647	21.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			654.00000	681	21.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			804.00000	728	21.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			540.00000	562	21.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			640.00000	574	21.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			776.00000	808	21.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			604.00000	541	22.23	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	9.70	Put			840.00000	875	22.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			571.00000	511	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			907.00000	945	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			540.00000	475	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			976.00000	1,009	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	541	22.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			0.00000	875	22.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.80910		15.73380		21.62	23,587,177.20	1,492	17,991.00
£ / R On 12/12/2008 Currency Future	15.70	Call			629.00000	626	21.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			595.00000	517	21.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			882.00000	896	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			348.00000	287	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			946.00000	963	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			312.00000	254	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,047.00000	1,069	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			263.00000	210	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			913.00000	929	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			330.00000	270	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			851.00000	864	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			367.00000	304	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			768.00000	770	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			434.00000	361	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,082.00000	1,106	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			248.00000	197	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,153.00000	1,181	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			219.00000	172	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,012.00000	1,033	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			279.00000	224	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,190.00000	1,219	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			206.00000	160	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,304.00000	1,338	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			170.00000	129	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,504.00000	1,547	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			120.00000	87	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,422.00000	1,462	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			138.00000	103	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,343.00000	1,379	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			159.00000	120	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,265.00000	1,298	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			181.00000	139	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,117.00000	1,143	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			233.00000	184	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			979.00000	998	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			295.00000	239	20.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.70	Call			1,227.00000	1,258	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			193.00000	149	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			946.00000	963	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			312.00000	254	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			821.00000	832	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			387.00000	323	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			794.00000	801	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			410.00000	341	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			743.00000	744	20.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			459.00000	385	20.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			696.00000	694	20.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			512.00000	435	20.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,463.00000	1,504	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			129.00000	95	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,382.00000	1,420	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			148.00000	111	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,304.00000	1,338	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			170.00000	129	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			719.00000	719	20.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			485.00000	409	20.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			673.00000	671	21.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			539.00000	462	21.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			587.00000	584	21.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			654.00000	575	21.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			651.00000	648	21.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			567.00000	489	21.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,153.00000	1,181	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			219.00000	172	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			821.00000	832	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			387.00000	323	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,343.00000	1,379	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			159.00000	120	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,265.00000	1,298	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			181.00000	139	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			979.00000	998	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			295.00000	239	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			913.00000	929	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			330.00000	270	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,082.00000	1,106	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			248.00000	197	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			768.00000	770	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			434.00000	361	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			587.00000	584	21.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			654.00000	575	21.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			549.00000	544	21.90	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	15.90	Put			715.00000	635	21.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			513.00000	507	22.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			779.00000	698	22.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			479.00000	473	22.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			845.00000	764	22.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			0.00000	671	21.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			0.00000	462	21.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	544	21.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			0.00000	635	21.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			0.00000	473	22.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			0.00000	764	22.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			0.00000	441	22.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			0.00000	832	22.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.09990		16.02150		20.16	42,552,035.70	2,643	14,512.00
£ / R On 16/03/2009 Currency Future	16.00	Call			914.00000	897	19.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			892.00000	797	19.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,146.00000	1,141	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			625.00000	541	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,204.00000	1,201	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			582.00000	501	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,325.00000	1,328	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			503.00000	428	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,233.00000	1,232	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			562.00000	482	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,204.00000	1,201	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			582.00000	501	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,175.00000	1,171	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			603.00000	521	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,090.00000	1,083	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			669.00000	583	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,356.00000	1,360	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			485.00000	410	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,421.00000	1,427	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			449.00000	377	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,453.00000	1,461	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			432.00000	361	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,731.00000	1,751	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			310.00000	251	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,659.00000	1,676	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			338.00000	276	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,589.00000	1,602	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			367.00000	303	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,520.00000	1,531	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			399.00000	331	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,388.00000	1,393	19.33	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	15.10	Put			467.00000	394	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,263.00000	1,263	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			542.00000	464	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,589.00000	1,602	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			367.00000	303	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,520.00000	1,531	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			399.00000	331	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,263.00000	1,263	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			542.00000	464	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,044.00000	1,027	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			723.00000	627	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,000.00000	982	19.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			779.00000	682	19.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,695.00000	1,713	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			324.00000	263	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,624.00000	1,639	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			352.00000	289	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,554.00000	1,567	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			383.00000	317	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,487.00000	1,496	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			415.00000	346	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,294.00000	1,295	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			522.00000	445	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,000.00000	982	19.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			779.00000	682	19.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			956.00000	939	19.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			834.00000	739	19.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,421.00000	1,427	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			449.00000	377	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,356.00000	1,360	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			485.00000	410	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,233.00000	1,232	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			562.00000	482	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,118.00000	1,112	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			646.00000	562	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,067.00000	1,055	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			695.00000	605	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,022.00000	1,004	19.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			750.00000	654	19.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			978.00000	960	19.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			806.00000	710	19.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,067.00000	1,055	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			695.00000	605	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			873.00000	857	20.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			952.00000	857	20.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.20	Call			835.00000	818	20.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,014.00000	918	20.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			799.00000	781	20.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,077.00000	981	20.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			764.00000	746	20.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,142.00000	1,046	20.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	939	19.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			0.00000	739	19.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	818	20.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			0.00000	918	20.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	746	20.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			0.00000	1,046	20.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	713	20.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			0.00000	1,113	20.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.35830		16.28040		20.12	114,508.10	7	8.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,116.00000	1,101	19.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,135.00000	1,043	19.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,364.00000	1,361	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			834.00000	753	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,448.00000	1,447	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			767.00000	689	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,534.00000	1,537	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			704.00000	628	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,420.00000	1,418	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			789.00000	710	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,392.00000	1,389	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			811.00000	731	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,337.00000	1,333	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			857.00000	775	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,594.00000	1,598	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			664.00000	590	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,655.00000	1,661	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			625.00000	553	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,448.00000	1,447	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			767.00000	689	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,686.00000	1,693	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			606.00000	535	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,949.00000	1,964	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			468.00000	406	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,881.00000	1,894	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			500.00000	436	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,815.00000	1,826	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			534.00000	467	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,750.00000	1,759	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			569.00000	501	19.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.30	Call			1,624.00000	1,629	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			644.00000	571	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,564.00000	1,567	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			684.00000	609	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,505.00000	1,506	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			725.00000	648	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,949.00000	1,964	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			468.00000	406	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,881.00000	1,894	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			500.00000	436	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,624.00000	1,629	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			644.00000	571	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,564.00000	1,567	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			684.00000	609	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,782.00000	1,792	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			552.00000	484	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,718.00000	1,726	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			587.00000	518	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,476.00000	1,476	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			746.00000	668	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,311.00000	1,306	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			880.00000	797	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,337.00000	1,333	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			857.00000	775	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,284.00000	1,278	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			904.00000	820	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,242.00000	1,225	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			961.00000	867	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,914.00000	1,929	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			484.00000	421	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,847.00000	1,860	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			517.00000	451	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,782.00000	1,792	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			552.00000	484	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,718.00000	1,726	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			587.00000	518	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,476.00000	1,476	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			746.00000	668	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,420.00000	1,418	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			789.00000	710	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,198.00000	1,184	19.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,018.00000	926	19.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,156.00000	1,143	19.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,076.00000	984	19.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,284.00000	1,278	19.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.90	Put		904.00000	820	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		1,198.00000	1,184	19.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,018.00000	926	19.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		1,263.00000	1,252	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		932.00000	843	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		1,220.00000	1,205	19.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		989.00000	896	19.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		1,077.00000	1,062	20.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,196.00000	1,104	20.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		1,039.00000	1,024	20.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		1,259.00000	1,166	20.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		1,003.00000	988	20.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		1,323.00000	1,229	20.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		969.00000	953	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,388.00000	1,295	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		0.00000	1,225	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		0.00000	867	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	1,101	19.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		0.00000	1,043	19.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	1,062	20.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		0.00000	1,104	20.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		0.00000	988	20.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		0.00000	1,229	20.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		0.00000	919	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		0.00000	1,361	20.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.26110	12.23740		22.06	882,799.20	72	52,032.00
€ / R On 12/12/2008 Currency Future	12.25	Call		471.00000	461	21.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put		484.00000	450	21.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		665.00000	660	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		278.00000	249	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call		638.00000	629	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		300.00000	267	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		694.00000	692	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		257.00000	231	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call		638.00000	629	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		300.00000	267	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call		537.00000	527	21.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put		400.00000	365	21.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call		561.00000	550	21.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put		373.00000	339	21.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call		515.00000	504	21.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put		427.00000	393	21.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call		759.00000	759	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put		222.00000	198	20.68	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	11.75	Call			726.00000	725	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			239.00000	214	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			793.00000	794	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			206.00000	183	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			864.00000	866	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			176.00000	155	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,053.00000	1,060	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			116.00000	99	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			975.00000	980	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			138.00000	119	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			900.00000	903	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			163.00000	142	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			828.00000	829	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			191.00000	168	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			585.00000	575	21.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			348.00000	314	21.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,014.00000	1,020	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			126.00000	108	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			937.00000	941	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			150.00000	130	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			665.00000	660	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			278.00000	249	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			611.00000	601	20.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			324.00000	290	20.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			493.00000	482	21.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			455.00000	421	21.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			451.00000	440	22.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			513.00000	479	22.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			431.00000	421	22.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			544.00000	510	22.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			395.00000	384	22.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			607.00000	573	22.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,053.00000	1,060	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			116.00000	99	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			975.00000	980	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			138.00000	119	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			694.00000	692	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			257.00000	231	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			431.00000	421	22.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			544.00000	510	22.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			361.00000	351	22.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			674.00000	640	22.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			327.00000	320	23.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			740.00000	709	23.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			451.00000	440	22.06	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	Put			513.00000	479	22.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			413.00000	402	22.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			575.00000	541	22.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			378.00000	367	22.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			640.00000	606	22.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			828.00000	829	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			191.00000	168	20.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			537.00000	527	21.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			400.00000	365	21.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			413.00000	402	22.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			575.00000	541	22.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			345.00000	335	23.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			708.00000	674	23.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			0.00000	335	23.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			0.00000	674	23.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			0.00000	306	23.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			0.00000	745	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.51760		12.49940		21.10	41,495,844.00	3,315	12,815.00
€ / R On 16/03/2009 Currency Future	12.50	Call			727.00000	705	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			727.00000	688	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			905.00000	883	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			506.00000	465	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			905.00000	883	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			506.00000	465	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			934.00000	912	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			484.00000	444	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			857.00000	835	20.36	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			558.00000	517	20.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			881.00000	859	20.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			532.00000	491	20.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			791.00000	768	20.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			641.00000	601	20.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			813.00000	790	20.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			613.00000	572	20.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			747.00000	726	21.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			698.00000	659	21.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,023.00000	1,003	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			423.00000	385	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			835.00000	812	20.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			585.00000	545	20.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			963.00000	942	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			463.00000	424	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,285.00000	1,271	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			285.00000	253	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,216.00000	1,200	20.10	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	11.60	Put			317.00000	283	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,149.00000	1,132	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			350.00000	315	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,085.00000	1,066	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			385.00000	349	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			813.00000	790	20.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			613.00000	572	20.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,250.00000	1,235	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			301.00000	268	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,182.00000	1,166	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			333.00000	298	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,117.00000	1,099	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			367.00000	331	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,053.00000	1,034	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			404.00000	367	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			992.00000	972	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			443.00000	404	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			934.00000	912	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			484.00000	444	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,085.00000	1,066	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			385.00000	349	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			769.00000	747	20.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			669.00000	630	20.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			881.00000	859	20.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			532.00000	491	20.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			707.00000	685	21.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			757.00000	718	21.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			668.00000	647	21.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			819.00000	779	21.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			707.00000	685	21.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			757.00000	718	21.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			668.00000	647	21.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			819.00000	779	21.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			631.00000	611	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			882.00000	843	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			597.00000	577	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			948.00000	909	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			687.00000	666	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			788.00000	748	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			649.00000	628	21.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			850.00000	811	21.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,182.00000	1,166	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			333.00000	298	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,053.00000	1,034	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			404.00000	367	20.10	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	12.35	Call			791.00000	768	20.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			641.00000	601	20.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			687.00000	666	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			788.00000	748	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			614.00000	593	21.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			915.00000	876	21.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			581.00000	560	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			981.00000	943	21.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.74400		12.73390		20.93	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	12.75	Call			902.00000	876	21.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			918.00000	882	21.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,094.00000	1,067	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			660.00000	623	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,071.00000	1,045	20.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			688.00000	651	20.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,122.00000	1,095	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			638.00000	601	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,071.00000	1,045	20.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			688.00000	651	20.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			985.00000	959	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			801.00000	765	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,007.00000	980	20.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			773.00000	736	20.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			942.00000	917	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			858.00000	823	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,236.00000	1,212	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			553.00000	518	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,028.00000	1,001	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			744.00000	707	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,150.00000	1,124	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			616.00000	580	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,207.00000	1,182	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			573.00000	538	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,178.00000	1,152	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			594.00000	558	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,455.00000	1,434	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			421.00000	390	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,390.00000	1,368	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			456.00000	424	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,327.00000	1,304	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			493.00000	460	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,266.00000	1,242	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			532.00000	498	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,049.00000	1,022	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			715.00000	678	20.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.75	Call			1,423.00000	1,400	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			439.00000	406	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,359.00000	1,336	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			475.00000	442	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,297.00000	1,273	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			513.00000	479	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			985.00000	959	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			801.00000	765	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,207.00000	1,182	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			573.00000	538	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			963.00000	938	20.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			830.00000	794	20.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			922.00000	897	20.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			888.00000	853	20.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,236.00000	1,212	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			553.00000	518	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,178.00000	1,152	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			594.00000	558	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			863.00000	838	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			979.00000	944	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,488.00000	1,467	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			404.00000	373	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,359.00000	1,336	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			475.00000	442	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			942.00000	917	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			858.00000	823	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			825.00000	801	21.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,042.00000	1,007	21.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			790.00000	766	21.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,106.00000	1,072	21.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			863.00000	838	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			979.00000	944	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			963.00000	938	20.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			830.00000	794	20.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			882.00000	857	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			948.00000	913	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			844.00000	819	21.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,010.00000	975	21.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,094.00000	1,067	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			660.00000	623	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,049.00000	1,022	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			715.00000	678	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			882.00000	857	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			948.00000	913	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			844.00000	819	21.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.90	Put			1,010.00000	975	21.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			808.00000	783	21.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,074.00000	1,039	21.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			773.00000	749	21.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,139.00000	1,105	21.58	0.00	0	0.00
ALBI On 06/11/2008 Index Future			276.40700		273.63900		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			86,581.00000	114,088	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			191.00000	18	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			284.75800		281.90600		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			290.06700		290.16000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.37200		115.53200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.80900		118.94500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.29400		122.40400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			277.96200		275.39600		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			23,910.00000	42,906	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			9,950.00000	3,286	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			286.17300		283.53000		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			294.49700		291.77600		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			348.11800		348.22900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.56400		10.82100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.32400		9.53700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.62500		8.80000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.53900		9.74600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.19000		9.36800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.22300		9.38300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.11300		9.27000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.20000		12.20000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 06/11/2008 jFra			11.97700		12.06900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.42100		11.65500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.70800		10.99700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.01300		10.33200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.61500		9.96100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.13200		10.41600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.71500		10.02400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.36000		9.67100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.25500		9.43600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.11600		9.36200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.95100		9.18900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			8.93500		9.10600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.81800		8.98300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.70400		8.86400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.83300		11.83500		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.96100		11.95900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.15700		12.16000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			267.65000		264.09800		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			275.55600		271.89900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			283.57200		279.80600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.09100		9.40400		3.00	36,050,302.30	331	8,722.00
R153 On 06/11/2008 Bond Future	8.75	Call			0.00000	153	3.00	38,250,000.00	250	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			0.00000	735	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			262.00000	524	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			523.00000	254	3.00	63,500,000.00	250	250.00
R153 On 06/11/2008 Bond Future	9.00	Call			131.00000	302	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			816.00000	456	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.70900		9.07900		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,618.00000	2,053	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			275.00000	164	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.26000		8.70600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,998.00000	2,331	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,319.00000	1,091	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.71600		8.88800		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			918.00000	1,366	8.75	0.00	0	700.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/11/2008 Bond Future	8.75	Put			1,721.00000	1,167	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,705.00000	4,593	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			227.00000	112	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,579.00000	8,573	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			11.00000	4	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.58400		8.76400		8.80	1,298,571.50	10	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,561.00000	3,099	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,640.00000	2,155	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,177.00000	4,882	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,469.00000	1,150	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,264.00000	8,148	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			528.00000	389	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,129.00000	5,905	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,058.00000	811	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.45000		8.64100		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,371.00000	5,031	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,412.00000	2,014	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.40500		8.59500		0.00	0.00	0	5,045.00
R186 On 06/11/2008 Bond Future	8.50	Call			323.00000	1,310	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,306.00000	314	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.30300		8.49800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			7,422.00000	9,451	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			16.00000	3	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.20700		8.40700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,141.00000	8,110	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			213.00000	77	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.88400		11.91100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			239.00000	233	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,172.00000	1,158	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.07900		11.17500		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			6.00000	7	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			27.00000	24	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.89200		11.20600		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			108.00000	149	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			169.00000	117	0.43	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.81100		8.99200		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			198.00000	460	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,317.00000	743	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.63400		8.82500		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,333.00000	3,013	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			446.00000	264	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
R201 On 07/05/2009 Bond Future			8.46000	8.66200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,147.00000	3,840	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		611.00000	413	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.71600	8.88700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		33.00000	139	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,346.00000	1,439	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.58200	8.76000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,052.00000	3,970	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		247.00000	118	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.45100	8.63600		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,753.00000	3,571	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		679.00000	421	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.70800	8.87800		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		27.00000	130	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,460.00000	1,479	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.58400	8.76100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		3,204.00000	4,219	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		187.00000	78	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.46600	8.65000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,813.00000	3,707	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		653.00000	387	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.82400	8.98500		0.00	108,638,107.20	1,120	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call		1.00000	4	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,959.00000	3,329	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.62400	8.79500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,155.00000	2,659	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		441.00000	292	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.43100	8.61200		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,301.00000	2,759	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		883.00000	670	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.68000	8.85100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		23.00000	134	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,336.00000	1,330	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.56400	8.74000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		3,347.00000	4,414	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		127.00000	47	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.45800	8.64000		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,823.00000	3,765	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		542.00000	300	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/11/2008 Bond Future			8.01100		8.20100		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	8	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,215.00000	2,490	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.92500		8.11800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			7,399.00000	9,184	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.84400		8.04000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,105.00000	9,939	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			3.00000	0	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			274.42000		271.85900		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			282.52700		279.88900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.74500		288.02900		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.44030		6.45560		19.47	7,084,330.00	1,100	5,874.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			233.00000	212	19.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			227.00000	222	19.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			163.00000	148	21.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			358.00000	357	21.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			163.00000	148	21.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			358.00000	357	21.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			126.00000	114	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			470.00000	474	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			116.00000	101	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			510.00000	511	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			95.00000	79	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			589.00000	588	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			195.00000	177	20.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			289.00000	287	20.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			178.00000	162	21.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			323.00000	321	21.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			361.00000	337	18.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			106.00000	96	18.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			303.00000	280	18.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			147.00000	139	18.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			254.00000	233	19.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			199.00000	192	19.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			213.00000	194	20.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			257.00000	254	20.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			149.00000	135	21.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			394.00000	395	21.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			106.00000	89	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			551.00000	549	22.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.00	Call			84.00000	69	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			629.00000	629	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			394.00000	369	17.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			89.00000	79	17.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			331.00000	307	18.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			126.00000	117	18.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			278.00000	255	19.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			172.00000	165	19.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			137.00000	124	22.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			431.00000	434	22.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			195.00000	177	20.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			289.00000	287	20.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			75.00000	61	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			669.00000	670	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			75.00000	61	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			669.00000	670	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			58.00000	46	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			753.00000	756	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			45.00000	35	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			839.00000	844	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			34.00000	26	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			929.00000	936	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			233.00000	212	19.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			227.00000	222	19.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			95.00000	79	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			589.00000	588	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			58.00000	46	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			753.00000	756	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			254.00000	233	19.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			199.00000	192	19.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			106.00000	89	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			551.00000	549	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			66.00000	53	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			710.00000	713	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			51.00000	40	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			796.00000	800	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			429.00000	404	17.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			73.00000	64	17.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			0.00000	480	17.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			0.00000	40	17.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			0.00000	280	18.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			0.00000	139	18.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			0.00000	114	22.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			0.00000	474	22.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.54590		6.54880		18.25	1,309,180.00	200	510.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.55	Call			339.00000	318	18.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			340.00000	322	18.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			268.00000	250	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			469.00000	454	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			239.00000	223	20.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			540.00000	527	20.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			226.00000	211	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			577.00000	565	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			210.00000	195	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			611.00000	599	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			195.00000	180	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			646.00000	635	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			284.00000	265	19.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			435.00000	420	19.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			319.00000	299	18.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			370.00000	353	18.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			301.00000	282	19.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			402.00000	386	19.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			452.00000	429	17.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			203.00000	183	17.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			402.00000	380	17.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			253.00000	234	17.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			359.00000	338	18.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			310.00000	292	18.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			253.00000	236	19.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			504.00000	490	19.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			226.00000	211	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			577.00000	565	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			167.00000	154	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			719.00000	708	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			480.00000	457	16.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			181.00000	161	16.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			427.00000	403	17.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			228.00000	208	17.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			380.00000	358	17.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			281.00000	262	17.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			339.00000	318	18.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			340.00000	322	18.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			181.00000	167	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			682.00000	671	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			509.00000	486	16.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			160.00000	140	16.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			402.00000	380	17.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			253.00000	234	17.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			284.00000	265	19.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.70	Put		435.00000	420	19.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		181.00000	167	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		682.00000	671	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		155.00000	141	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		756.00000	746	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		143.00000	130	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		794.00000	784	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		122.00000	110	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		873.00000	864	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		103.00000	92	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		954.00000	946	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		132.00000	120	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		833.00000	824	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		112.00000	101	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		913.00000	905	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		253.00000	236	19.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		504.00000	490	19.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		122.00000	110	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		873.00000	864	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		380.00000	358	17.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		281.00000	262	17.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		301.00000	282	19.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		402.00000	386	19.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		210.00000	195	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		611.00000	599	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		155.00000	141	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		756.00000	746	20.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		573.00000	551	16.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		124.00000	105	16.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		509.00000	486	16.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		160.00000	140	16.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.63320	6.63720		18.31	663,320.00	100	200.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		416.00000	395	18.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		429.00000	412	18.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		346.00000	328	19.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		559.00000	545	19.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		363.00000	343	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		525.00000	510	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		317.00000	299	19.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		629.00000	616	19.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		303.00000	286	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		666.00000	653	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		286.00000	269	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		699.00000	686	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		270.00000	254	19.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.10	Put			733.00000	720	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			397.00000	377	18.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			460.00000	444	18.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			522.00000	499	17.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			285.00000	265	17.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			477.00000	454	17.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			340.00000	321	17.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			436.00000	415	18.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			399.00000	382	18.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			331.00000	313	19.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			594.00000	580	19.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			240.00000	224	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			803.00000	791	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			573.00000	549	16.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			236.00000	216	16.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			522.00000	499	17.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			285.00000	265	17.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			331.00000	313	19.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			594.00000	580	19.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			397.00000	377	18.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			460.00000	444	18.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			240.00000	224	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			803.00000	791	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			213.00000	197	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			875.00000	864	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			188.00000	174	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			951.00000	940	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			166.00000	152	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,028.00000	1,019	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			380.00000	360	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			492.00000	476	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			346.00000	328	19.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			559.00000	545	19.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			255.00000	239	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			767.00000	755	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			226.00000	210	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			839.00000	827	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			200.00000	185	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			913.00000	902	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			177.00000	162	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			989.00000	979	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			188.00000	174	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			951.00000	940	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			456.00000	434	18.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			369.00000	351	18.06	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	6.65	Call		416.00000	395	18.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		429.00000	412	18.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		255.00000	239	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		767.00000	755	19.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		630.00000	606	16.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		193.00000	173	16.49	0.00	0	0.00

Total for Derivatives:							1,013,675,729.40	82,956	470,792.00
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Grand Total:							1,013,675,729.40	82,956	470,792.00
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