

Daily MTM Report

Daily summary for 10/10/2008

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			19.21271		19.15000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.26000		9.28000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.98000		8.87000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.71000		8.57000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.05400		11.99500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.09500		8.97500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.98500		8.86500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.97500		8.86000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.10500		8.99000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.95000		8.83000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.91300		8.78700			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.34500	8.17000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			9.49280		9.20380		28.89	229,687,788.80	24,196	275,822.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			429.00000	590	27.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			425.00000	297	27.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			353.00000	493	28.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			549.00000	400	28.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			518.00000	706	26.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			314.00000	213	26.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			494.00000	675	27.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			340.00000	232	27.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			753.00000	991	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			149.00000	98	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			596.00000	804	26.58	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			243.00000	161	26.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			861.00000	1,114	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			107.00000	71	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			899.00000	1,157	26.24	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			95.00000	64	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			939.00000	1,200	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			85.00000	57	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,022.00000	1,288	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			68.00000	45	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			980.00000	1,244	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			76.00000	51	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,151.00000	1,424	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			47.00000	31	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,240.00000	1,517	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			36.00000	24	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			824.00000	1,072	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			120.00000	79	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,331.00000	1,611	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			28.00000	18	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,151.00000	1,424	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			47.00000	31	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,064.00000	1,333	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			60.00000	40	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.70	Call			687.00000	912	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			183.00000	119	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,064.00000	1,333	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			60.00000	40	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			753.00000	991	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			149.00000	98	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			625.00000	839	26.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			221.00000	146	26.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			1,519.00000	1,803	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			15.00000	10	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			1,424.00000	1,706	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			21.00000	13	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,331.00000	1,611	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			28.00000	18	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			980.00000	1,244	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			76.00000	51	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,378.00000	1,658	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			24.00000	15	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,286.00000	1,563	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			32.00000	21	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,195.00000	1,470	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			41.00000	27	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,107.00000	1,378	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			53.00000	35	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			788.00000	1,031	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			134.00000	88	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			719.00000	951	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			165.00000	108	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			569.00000	770	26.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			265.00000	177	26.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			687.00000	912	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			183.00000	119	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			625.00000	839	26.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			221.00000	146	26.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			655.00000	875	26.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			201.00000	132	26.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			596.00000	804	26.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			243.00000	161	26.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			543.00000	737	26.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			289.00000	194	26.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			449.00000	617	27.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			396.00000	274	27.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			409.00000	564	27.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			455.00000	321	27.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			371.00000	516	28.23	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 12/12/2008 Currency Future	9.35	Put			517.00000	373	28.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			337.00000	472	28.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			583.00000	429	28.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			471.00000	645	27.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			367.00000	252	27.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			429.00000	590	27.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			425.00000	297	27.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			389.00000	539	28.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			485.00000	346	28.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			291.00000	411	29.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			687.00000	518	29.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			241.00000	341	30.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			837.00000	648	30.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			200.00000	284	30.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			996.00000	791	30.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			156.00000	236	31.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			1,152.00000	943	31.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			899.00000	1,157	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			95.00000	64	26.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			353.00000	493	28.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			549.00000	400	28.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			241.00000	341	30.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			837.00000	648	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			9.69300		9.39820		26.84	55,124,091.00	5,687	31,417.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			632.00000	804	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			634.00000	511	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			557.00000	718	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			759.00000	625	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			715.00000	909	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			517.00000	416	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			674.00000	851	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			576.00000	458	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			960.00000	1,200	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			312.00000	257	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			928.00000	1,165	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			330.00000	272	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,059.00000	1,307	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			261.00000	214	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,059.00000	1,307	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			261.00000	214	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,094.00000	1,344	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			245.00000	201	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,201.00000	1,459	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			203.00000	166	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,164.00000	1,420	25.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.45	Put			216.00000	177	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,129.00000	1,382	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			231.00000	189	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,275.00000	1,538	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			177.00000	145	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,094.00000	1,344	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			245.00000	201	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,472.00000	1,743	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			123.00000	100	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,391.00000	1,660	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			143.00000	117	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,313.00000	1,578	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			165.00000	135	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,238.00000	1,498	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			189.00000	155	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,025.00000	1,271	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			277.00000	228	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			897.00000	1,131	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			349.00000	288	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,238.00000	1,498	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			189.00000	155	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,164.00000	1,420	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			216.00000	177	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			897.00000	1,131	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			349.00000	288	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			837.00000	1,064	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			388.00000	321	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,596.00000	1,872	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			97.00000	79	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,512.00000	1,786	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			114.00000	93	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,431.00000	1,701	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			133.00000	108	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,352.00000	1,619	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			154.00000	126	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			992.00000	1,235	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			294.00000	242	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,431.00000	1,701	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			133.00000	108	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,352.00000	1,619	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			154.00000	126	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			992.00000	1,235	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			294.00000	242	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			928.00000	1,165	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			330.00000	272	25.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.90	Call			866.00000	1,097	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			368.00000	304	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,472.00000	1,743	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			123.00000	100	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,391.00000	1,660	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			143.00000	117	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,025.00000	1,271	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			277.00000	228	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,275.00000	1,538	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			177.00000	145	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			808.00000	1,032	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			409.00000	339	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			760.00000	969	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			461.00000	376	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			715.00000	909	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			517.00000	416	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			760.00000	969	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			461.00000	376	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			632.00000	804	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			634.00000	511	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			594.00000	759	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			695.00000	566	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			557.00000	718	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			759.00000	625	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			524.00000	677	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			826.00000	684	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			866.00000	1,097	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			368.00000	304	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			674.00000	851	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			576.00000	458	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			524.00000	677	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			826.00000	684	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			492.00000	637	27.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			894.00000	744	27.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			456.00000	600	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			958.00000	807	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			422.00000	566	27.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			1,024.00000	873	27.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			492.00000	637	27.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			894.00000	744	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.88410		9.58160		25.49	98,841.00	10	2,355.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			770.00000	937	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			788.00000	652	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			696.00000	855	25.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			915.00000	771	25.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.40	Call			851.00000	1,035	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			670.00000	551	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			810.00000	980	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			728.00000	596	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,078.00000	1,308	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			447.00000	374	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,078.00000	1,308	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			447.00000	374	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,171.00000	1,409	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			389.00000	325	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,203.00000	1,443	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			371.00000	309	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,235.00000	1,478	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			353.00000	294	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,302.00000	1,550	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			320.00000	266	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,268.00000	1,514	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			336.00000	280	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,405.00000	1,660	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			274.00000	226	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,268.00000	1,514	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			336.00000	280	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,139.00000	1,375	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			408.00000	341	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,551.00000	1,815	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			220.00000	180	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,477.00000	1,737	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			246.00000	202	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,336.00000	1,586	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			304.00000	252	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,019.00000	1,244	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			488.00000	410	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			963.00000	1,182	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			531.00000	448	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,514.00000	1,775	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			232.00000	191	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,441.00000	1,698	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			260.00000	214	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,370.00000	1,623	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			289.00000	239	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,109.00000	1,341	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			427.00000	357	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,049.00000	1,276	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			467.00000	392	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			991.00000	1,213	24.45	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 12/06/2009 Currency Future	9.10	Put			509.00000	429	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,705.00000	1,976	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			173.00000	142	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,627.00000	1,894	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			195.00000	160	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,336.00000	1,586	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			304.00000	252	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,405.00000	1,660	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			274.00000	226	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,589.00000	1,854	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			207.00000	170	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,441.00000	1,698	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			260.00000	214	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,109.00000	1,341	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			427.00000	357	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,302.00000	1,550	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			320.00000	266	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,235.00000	1,478	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			353.00000	294	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,171.00000	1,409	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			389.00000	325	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			991.00000	1,213	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			509.00000	429	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			935.00000	1,152	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			554.00000	467	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			892.00000	1,092	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			610.00000	508	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			935.00000	1,152	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			554.00000	467	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			732.00000	895	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			851.00000	711	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			663.00000	815	25.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			981.00000	831	25.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			732.00000	895	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			851.00000	711	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			770.00000	937	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			788.00000	652	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			631.00000	776	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,049.00000	892	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			594.00000	740	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,112.00000	956	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			559.00000	705	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,177.00000	1,021	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			892.00000	1,092	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			610.00000	508	24.45	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 12/06/2009 Currency Future	9.80	Call		696.00000	855	25.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		915.00000	771	25.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.13310	15.85630		29.06	967,986.00	60	18,026.00
£ / R On 12/12/2008 Currency Future	15.90	Call		631.00000	877	28.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put		674.00000	644	28.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call		522.00000	752	29.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put		865.00000	819	29.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call		672.00000	923	28.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		615.00000	590	28.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call		714.00000	972	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put		557.00000	539	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call		990.00000	1,283	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put		334.00000	350	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		1,057.00000	1,352	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		300.00000	319	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call		1,160.00000	1,459	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		254.00000	276	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call		1,023.00000	1,318	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put		317.00000	334	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call		958.00000	1,250	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put		352.00000	367	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		866.00000	1,152	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		409.00000	419	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call		1,196.00000	1,495	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put		240.00000	262	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call		1,269.00000	1,570	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put		213.00000	237	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call		1,125.00000	1,423	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put		269.00000	290	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call		1,307.00000	1,608	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put		201.00000	225	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		1,422.00000	1,724	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		166.00000	191	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call		1,625.00000	1,927	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put		119.00000	143	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call		1,543.00000	1,844	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put		136.00000	161	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call		1,462.00000	1,764	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put		156.00000	181	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call		1,383.00000	1,685	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put		177.00000	202	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call		1,232.00000	1,532	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put		226.00000	249	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call		1,091.00000	1,387	27.87	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	15.05	Put			284.00000	304	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,345.00000	1,646	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			189.00000	213	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,057.00000	1,352	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			300.00000	319	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			927.00000	1,217	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			371.00000	384	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			896.00000	1,184	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			390.00000	401	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			836.00000	1,121	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			430.00000	438	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			783.00000	1,060	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			476.00000	477	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,584.00000	1,885	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			127.00000	152	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,502.00000	1,804	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			146.00000	171	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,422.00000	1,724	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			166.00000	191	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			807.00000	1,090	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			451.00000	457	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			759.00000	1,030	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			503.00000	497	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			736.00000	1,000	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			530.00000	517	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,269.00000	1,570	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			213.00000	237	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			927.00000	1,217	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			371.00000	384	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,462.00000	1,764	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			156.00000	181	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,383.00000	1,685	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			177.00000	202	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,091.00000	1,387	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			284.00000	304	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,023.00000	1,318	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			317.00000	334	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,196.00000	1,495	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			240.00000	262	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			866.00000	1,152	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			409.00000	419	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			672.00000	923	28.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			615.00000	590	28.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			592.00000	833	28.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			736.00000	700	28.74	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	16.10	Call			556.00000	792	29.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			799.00000	759	29.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			759.00000	1,030	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			503.00000	497	27.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			631.00000	877	28.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			674.00000	644	28.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			556.00000	792	29.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			799.00000	759	29.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			490.00000	714	29.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			934.00000	880	29.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.42760		16.13150		25.91	44,748,782.40	2,724	17,016.00
£ / R On 16/03/2009 Currency Future	16.10	Call			971.00000	1,245	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			940.00000	918	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			784.00000	1,048	26.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,252.00000	1,220	26.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,012.00000	1,288	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			881.00000	860	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,252.00000	1,573	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			620.00000	645	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,311.00000	1,634	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			579.00000	606	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,434.00000	1,761	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			503.00000	534	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,341.00000	1,665	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			559.00000	588	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,311.00000	1,634	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			579.00000	606	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,281.00000	1,603	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			599.00000	626	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,194.00000	1,513	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			663.00000	685	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,466.00000	1,794	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			485.00000	517	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,531.00000	1,861	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			450.00000	483	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,565.00000	1,895	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			433.00000	467	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,845.00000	2,179	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			314.00000	351	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,773.00000	2,106	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			341.00000	378	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,702.00000	2,034	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			370.00000	406	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,632.00000	1,964	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			401.00000	436	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.10	Call			1,499.00000	1,827	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			467.00000	500	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,372.00000	1,697	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			540.00000	569	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,702.00000	2,034	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			370.00000	406	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,632.00000	1,964	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			401.00000	436	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,372.00000	1,697	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			540.00000	569	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,139.00000	1,454	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			707.00000	727	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,094.00000	1,397	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			763.00000	770	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,809.00000	2,142	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			327.00000	365	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,737.00000	2,070	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			356.00000	392	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,667.00000	1,999	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			385.00000	421	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,598.00000	1,929	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			417.00000	452	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,403.00000	1,729	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			521.00000	551	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,094.00000	1,397	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			763.00000	770	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,052.00000	1,342	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			821.00000	814	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,531.00000	1,861	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			450.00000	483	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,466.00000	1,794	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			485.00000	517	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,341.00000	1,665	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			559.00000	588	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,223.00000	1,542	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			641.00000	665	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,166.00000	1,483	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			685.00000	706	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,116.00000	1,425	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			735.00000	748	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,073.00000	1,369	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			791.00000	792	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,166.00000	1,483	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			685.00000	706	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			932.00000	1,204	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.20	Put		1,000.00000	977	25.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		894.00000	1,166	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,063.00000	1,038	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		858.00000	1,125	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,127.00000	1,098	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		1,052.00000	1,342	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		821.00000	814	25.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		932.00000	1,204	25.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		1,000.00000	977	25.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		858.00000	1,125	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,127.00000	1,098	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		824.00000	1,086	26.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,192.00000	1,158	26.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call		745.00000	1,012	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put		1,313.00000	1,284	26.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.69420	16.38740		25.12	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	16.40	Call		1,180.00000	1,484	24.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,193.00000	1,190	24.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		1,037.00000	1,327	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		1,449.00000	1,433	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		1,220.00000	1,523	24.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		1,133.00000	1,129	24.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		1,474.00000	1,821	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		837.00000	876	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,559.00000	1,908	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		772.00000	814	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		1,647.00000	1,999	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		710.00000	755	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		1,531.00000	1,879	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		793.00000	835	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		1,502.00000	1,850	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		815.00000	855	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		1,447.00000	1,792	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		859.00000	898	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		1,708.00000	2,061	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		670.00000	717	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		1,770.00000	2,124	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		632.00000	680	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,559.00000	1,908	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		772.00000	814	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		1,801.00000	2,156	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		614.00000	662	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		2,065.00000	2,423	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		478.00000	529	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		1,997.00000	2,354	24.45	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 12/06/2009 Currency Future	14.90	Put			510.00000	560	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,930.00000	2,287	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			543.00000	593	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,865.00000	2,221	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			578.00000	627	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,738.00000	2,092	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			651.00000	698	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,677.00000	2,030	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			690.00000	735	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,618.00000	1,968	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			730.00000	774	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,065.00000	2,423	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			478.00000	529	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,997.00000	2,354	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			510.00000	560	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,738.00000	2,092	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			651.00000	698	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,677.00000	2,030	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			690.00000	735	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,897.00000	2,254	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			560.00000	610	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,833.00000	2,188	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			595.00000	644	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,588.00000	1,938	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			751.00000	794	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,420.00000	1,764	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			882.00000	919	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,447.00000	1,792	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			859.00000	898	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,393.00000	1,736	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			905.00000	941	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,340.00000	1,681	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			953.00000	986	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,031.00000	2,389	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			494.00000	544	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,964.00000	2,321	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			526.00000	576	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,897.00000	2,254	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			560.00000	610	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,833.00000	2,188	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			595.00000	644	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,588.00000	1,938	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			751.00000	794	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,531.00000	1,879	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			793.00000	835	24.45	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 12/06/2009 Currency Future	16.10	Call			1,300.00000	1,627	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,013.00000	1,033	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,261.00000	1,574	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,074.00000	1,080	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,393.00000	1,736	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			905.00000	941	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,300.00000	1,627	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,013.00000	1,033	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,366.00000	1,708	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			929.00000	964	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,320.00000	1,654	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			983.00000	1,009	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,181.00000	1,484	24.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,193.00000	1,190	24.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,142.00000	1,446	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,255.00000	1,252	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,106.00000	1,405	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,318.00000	1,311	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,070.00000	1,365	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,383.00000	1,371	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,340.00000	1,681	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			953.00000	986	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,220.00000	1,523	24.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,133.00000	1,129	24.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,106.00000	1,405	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,318.00000	1,311	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,037.00000	1,327	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,449.00000	1,433	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,261.00000	1,574	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,074.00000	1,080	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,070.00000	1,365	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,383.00000	1,371	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			996.00000	1,290	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,509.00000	1,496	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			957.00000	1,254	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,570.00000	1,560	25.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.84090		12.57870		28.54	16,153,852.20	1,258	50,558.00
€ / R On 12/12/2008 Currency Future	12.60	Call			561.00000	711	27.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			583.00000	470	27.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			468.00000	603	28.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			739.00000	612	28.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			719.00000	909	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			390.00000	318	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			969.00000	1,186	27.19	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	11.85	Put			240.00000	195	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			935.00000	1,149	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			256.00000	208	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,004.00000	1,224	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			225.00000	183	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			935.00000	1,149	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			256.00000	208	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			805.00000	1,008	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			327.00000	267	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			837.00000	1,042	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			308.00000	252	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			775.00000	974	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			346.00000	283	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,076.00000	1,300	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			197.00000	160	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,040.00000	1,262	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			211.00000	171	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,113.00000	1,340	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			184.00000	149	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,188.00000	1,420	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			160.00000	129	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,388.00000	1,629	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			109.00000	88	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,306.00000	1,544	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			128.00000	103	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,227.00000	1,460	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			148.00000	120	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,150.00000	1,379	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			171.00000	138	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			869.00000	1,077	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			290.00000	237	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,347.00000	1,586	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			118.00000	95	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,266.00000	1,502	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			138.00000	111	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			969.00000	1,186	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			240.00000	195	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			901.00000	1,113	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			273.00000	222	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			745.00000	941	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			366.00000	300	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			694.00000	877	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			415.00000	336	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			670.00000	846	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			441.00000	355	27.19	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	12.45	Call			625.00000	786	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			496.00000	395	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,388.00000	1,629	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			109.00000	88	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,306.00000	1,544	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			128.00000	103	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,004.00000	1,224	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			225.00000	183	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			670.00000	846	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			441.00000	355	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			582.00000	735	27.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			553.00000	444	27.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			541.00000	688	27.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			613.00000	497	27.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			694.00000	877	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			415.00000	336	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			647.00000	816	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			468.00000	375	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			603.00000	760	27.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			524.00000	419	27.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,150.00000	1,379	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			171.00000	138	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			805.00000	1,008	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			327.00000	267	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			647.00000	816	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			468.00000	375	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			561.00000	711	27.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			583.00000	470	27.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			522.00000	665	27.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			643.00000	524	27.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			582.00000	735	27.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			553.00000	444	27.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			503.00000	644	28.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			674.00000	553	28.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			435.00000	564	28.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			806.00000	673	28.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			401.00000	527	29.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			872.00000	736	29.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			367.00000	493	29.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			938.00000	802	29.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			335.00000	460	29.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			1,006.00000	869	29.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			485.00000	623	28.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			706.00000	582	28.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			451.00000	583	28.72	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	12.90	Put			772.00000	642	28.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			419.00000	545	29.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			841.00000	705	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.11310		12.83990		25.88	56,399,443.10	4,301	15,504.00
€ / R On 16/03/2009 Currency Future	12.85	Call			838.00000	992	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			848.00000	729	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			744.00000	893	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			1,004.00000	880	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			985.00000	1,157	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			645.00000	543	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,185.00000	1,385	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			445.00000	372	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,185.00000	1,385	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			445.00000	372	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,213.00000	1,417	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			423.00000	354	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,131.00000	1,324	23.71	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			491.00000	411	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,157.00000	1,354	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			468.00000	391	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,055.00000	1,238	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			565.00000	475	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,080.00000	1,266	23.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			540.00000	453	23.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,008.00000	1,183	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			618.00000	520	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,307.00000	1,515	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			367.00000	302	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,105.00000	1,295	23.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			515.00000	431	23.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,241.00000	1,449	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			401.00000	336	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,589.00000	1,815	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			249.00000	202	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,515.00000	1,737	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			276.00000	224	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,444.00000	1,661	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			304.00000	248	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,374.00000	1,587	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			335.00000	274	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,080.00000	1,266	23.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			540.00000	453	23.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,552.00000	1,776	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			262.00000	213	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,479.00000	1,699	23.25	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 16/03/2009 Currency Future	11.65	Put			290.00000	236	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,409.00000	1,624	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			319.00000	261	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,340.00000	1,551	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			350.00000	288	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,274.00000	1,482	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			384.00000	319	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,213.00000	1,417	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			423.00000	354	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,374.00000	1,587	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			335.00000	274	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,031.00000	1,210	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			591.00000	497	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,157.00000	1,354	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			468.00000	391	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			963.00000	1,131	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			673.00000	568	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			920.00000	1,083	24.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			730.00000	619	24.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			963.00000	1,131	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			673.00000	568	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			920.00000	1,083	24.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			730.00000	619	24.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			879.00000	1,036	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			789.00000	673	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			942.00000	1,107	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			702.00000	594	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			899.00000	1,059	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			759.00000	646	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,479.00000	1,699	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			290.00000	236	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,340.00000	1,551	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			350.00000	288	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,055.00000	1,238	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			565.00000	475	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			942.00000	1,107	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			702.00000	594	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			859.00000	1,013	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			819.00000	700	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			819.00000	971	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			879.00000	758	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			662.00000	798	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,172.00000	1,035	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			589.00000	715	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,349.00000	1,202	26.88	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 16/03/2009 Currency Future	13.85	Call			509.00000	641	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,519.00000	1,378	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			438.00000	576	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,698.00000	1,563	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			781.00000	931	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			941.00000	818	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			710.00000	854	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,070.00000	941	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			646.00000	781	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,206.00000	1,068	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			589.00000	715	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,349.00000	1,202	26.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.36410		13.07580		25.08	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,030.00000	1,196	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,055.00000	932	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			938.00000	1,100	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,212.00000	1,086	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,173.00000	1,365	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			847.00000	751	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,415.00000	1,631	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			639.00000	567	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,386.00000	1,600	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			660.00000	586	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,445.00000	1,662	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			619.00000	548	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,386.00000	1,600	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			660.00000	586	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,273.00000	1,479	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			748.00000	665	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,301.00000	1,509	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			725.00000	645	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,220.00000	1,421	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			794.00000	707	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,567.00000	1,792	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			541.00000	478	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,329.00000	1,539	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			703.00000	625	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,474.00000	1,694	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			599.00000	530	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,536.00000	1,759	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			560.00000	495	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,505.00000	1,726	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			579.00000	512	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,796.00000	2,034	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			420.00000	370	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.80	Call			1,729.00000	1,963	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			453.00000	399	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,663.00000	1,893	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			487.00000	429	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,598.00000	1,825	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			523.00000	461	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,357.00000	1,569	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			681.00000	605	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,762.00000	1,998	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			436.00000	384	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,695.00000	1,928	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			470.00000	414	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,630.00000	1,859	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			504.00000	445	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,273.00000	1,479	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			748.00000	665	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,536.00000	1,759	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			560.00000	495	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,246.00000	1,450	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			771.00000	686	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,193.00000	1,393	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			818.00000	729	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,567.00000	1,792	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			541.00000	478	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,505.00000	1,726	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			579.00000	512	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,132.00000	1,310	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			906.00000	796	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,831.00000	2,070	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			405.00000	356	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,695.00000	1,928	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			470.00000	414	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,220.00000	1,421	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			794.00000	707	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,091.00000	1,257	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			965.00000	843	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,050.00000	1,216	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,024.00000	902	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,132.00000	1,310	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			906.00000	796	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,246.00000	1,450	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			771.00000	686	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,152.00000	1,338	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			877.00000	773	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,112.00000	1,284	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.90	Put			936.00000	820	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,415.00000	1,631	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			639.00000	567	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,357.00000	1,569	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			681.00000	605	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,152.00000	1,338	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			877.00000	773	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,112.00000	1,284	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			936.00000	820	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,070.00000	1,236	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			994.00000	872	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,050.00000	1,216	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,024.00000	902	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,011.00000	1,176	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,085.00000	962	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			974.00000	1,139	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,148.00000	1,025	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			903.00000	1,061	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,277.00000	1,147	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			867.00000	1,024	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,341.00000	1,210	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			828.00000	988	25.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,402.00000	1,274	25.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			791.00000	954	25.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,465.00000	1,340	25.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			992.00000	1,157	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,116.00000	993	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			955.00000	1,119	24.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,180.00000	1,055	24.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			920.00000	1,080	25.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,244.00000	1,116	25.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			886.00000	1,043	25.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,310.00000	1,178	25.31	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.74000		274.48300		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			94,896.00000	77,626	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			66.00000	226	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.97800		282.77300		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			289.59900		289.69200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.53400		115.87100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.95000		119.29500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.41400		122.76900		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
GOVI On 06/11/2008 jGovi			274.68500		276.19100		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			28,600.00000	18,559	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			6,690.00000	11,709	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			282.80500		284.35400		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			291.04000		292.63300		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.46800		327.46800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			336.99200		336.99200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.55700		347.66800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.46500		10.49000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.44900		9.35300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.75100		8.65500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.63700		9.56000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.33100		9.22900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.37300		9.26300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.27000		9.15200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.21300		12.15800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.06600		12.01400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.27400		11.32400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.48100		10.54100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.78900		9.84400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.40800		9.46100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.03900		10.06200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.62100		9.64800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.29900		9.31500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.49800		9.38000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.20500		9.13100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.05900		8.97400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.17100		9.05200		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
JN10 On 05/02/2009 jNote			8.97500		8.85900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.87400		8.75000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.82600		11.82700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.95300		11.94200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.14800		12.11300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			262.45400		265.12400		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			270.21200		272.96100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			278.08100		280.90800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.16200		9.17900		3.00	0.00	0	8,716.00
R153 On 06/11/2008 Bond Future	9.25	Call			424.00000	433	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			303.00000	284	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	9.00	Call			229.00000	234	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			533.00000	509	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			108.00000	109	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			839.00000	812	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.78900		8.81000		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,925.00000	1,949	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			185.00000	178	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.35200		8.37800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,231.00000	2,248	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,140.00000	1,124	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.94600		8.83300		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			991.00000	709	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,475.00000	1,847	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,954.00000	3,369	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			156.00000	225	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,892.00000	7,241	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			5.00000	9	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.82500		8.70600		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,698.00000	2,348	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,449.00000	2,771	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,371.00000	3,909	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,335.00000	1,545	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,528.00000	6,946	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			463.00000	554	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,349.00000	4,840	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			950.00000	1,113	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.70400		8.57900		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,558.00000	4,133	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,258.00000	2,521	8.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 06/11/2008 Bond Future			8.68200	8.54000		0.00	0.00	0	5,045.00
R186 On 06/11/2008 Bond Future	8.50	Call		488.00000	106	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		903.00000	1,978	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.58600	8.44100		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		8,006.00000	6,531	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		9.00000	29	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.49700	8.34800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		6,699.00000	5,307	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		156.00000	308	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.91700	11.84700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		220.00000	207	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,134.00000	1,141	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.08900	11.05100		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		7.00000	7	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		23.00000	24	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.93900	10.96300		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		138.00000	141	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		127.00000	122	0.43	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.04300	8.93000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		247.00000	124	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,081.00000	1,477	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.87900	8.75900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,549.00000	2,139	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		365.00000	495	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.71700	8.59100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,375.00000	2,957	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		527.00000	661	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.94500	8.83300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		44.00000	12	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,039.00000	2,666	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.82000	8.70300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,329.00000	2,751	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		190.00000	295	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.69700	8.57600		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,999.00000	2,494	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		578.00000	772	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.93600	8.82400		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		37.00000	9	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
R204 On 06/11/2008 Bond Future	8.50	Put			2,129.00000	2,809	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.82000		8.70400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			3,515.00000	2,876	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			138.00000	230	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.71000		8.59000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,083.00000	2,535	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			547.00000	750	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.04800		8.93400		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call			1.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,759.00000	4,204	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.86000		8.74000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,302.00000	1,960	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			379.00000	494	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.68100		8.55300		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,436.00000	2,124	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			801.00000	960	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.91900		8.79600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			35.00000	6	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,990.00000	2,757	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.81000		8.68400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			3,672.00000	2,940	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			90.00000	171	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.71100		8.58100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,108.00000	2,480	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			445.00000	654	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.88100		8.75300		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			464.00000	152	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			484.00000	1,024	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.77800		8.64900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			1,375.00000	903	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			701.00000	1,089	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.71700		8.58400		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			1,935.00000	1,414	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			835.00000	1,196	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.31700		8.14500		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			3,711.00000	5,243	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.23600		8.06100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			7,919.00000	6,340	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	1	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 07/05/2009 Bond Future			8.15900	7.98200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		8,640.00000	7,026	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1.00000	7	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.13500	272.65200		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			279.14900	280.71100		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.27800	288.88300		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.14870	6.43760		27.04	983,792.00	160	6,070.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		240.00000	178	29.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		253.00000	480	29.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		361.00000	256	27.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		124.00000	307	27.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		240.00000	178	29.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		253.00000	480	29.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		175.00000	129	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		387.00000	630	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		175.00000	129	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		387.00000	630	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		139.00000	96	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		502.00000	747	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call		125.00000	87	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put		538.00000	788	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		101.00000	71	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		614.00000	872	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		205.00000	155	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		317.00000	557	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		189.00000	142	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		352.00000	593	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		306.00000	221	28.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		169.00000	373	28.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		261.00000	192	28.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		223.00000	443	28.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call		222.00000	166	29.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		284.00000	518	29.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call		162.00000	117	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put		424.00000	668	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		113.00000	78	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		575.00000	830	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call		90.00000	63	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put		653.00000	915	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		393.00000	275	27.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		105.00000	276	27.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call		333.00000	238	27.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.25	Put			145.00000	339	27.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			283.00000	206	28.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			195.00000	407	28.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			150.00000	106	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			462.00000	707	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			205.00000	155	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			317.00000	557	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			81.00000	57	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			693.00000	958	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			81.00000	57	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			693.00000	958	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			64.00000	46	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			776.00000	1,047	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			50.00000	36	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			863.00000	1,138	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			39.00000	29	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			951.00000	1,230	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			101.00000	71	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			614.00000	872	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			64.00000	46	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			776.00000	1,047	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			261.00000	192	28.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			223.00000	443	28.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			113.00000	78	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			575.00000	830	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			72.00000	51	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			734.00000	1,002	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			57.00000	41	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			819.00000	1,092	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			426.00000	295	26.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			89.00000	247	26.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			499.00000	342	25.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			62.00000	193	25.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			306.00000	221	28.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			169.00000	373	28.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			139.00000	96	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			502.00000	747	30.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			666.00000	460	24.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			28.00000	111	24.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			580.00000	397	25.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			43.00000	148	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.27310		6.55650		24.22	1,254,620.00	200	1,161.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			365.00000	302	25.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			359.00000	579	25.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			475.00000	385	24.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.30	Put			218.00000	411	24.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			365.00000	302	25.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			359.00000	579	25.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			296.00000	247	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			490.00000	724	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			268.00000	218	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			562.00000	795	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			255.00000	205	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			599.00000	832	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			243.00000	192	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			637.00000	869	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			232.00000	180	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			675.00000	907	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			312.00000	263	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			456.00000	690	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			346.00000	288	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			390.00000	615	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			329.00000	275	25.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			422.00000	652	25.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			427.00000	349	24.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			270.00000	476	24.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			385.00000	317	25.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			329.00000	544	25.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			282.00000	232	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			525.00000	759	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			255.00000	205	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			599.00000	832	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			203.00000	158	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			746.00000	985	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			502.00000	403	23.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			195.00000	379	23.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			450.00000	366	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			243.00000	443	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			405.00000	332	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			299.00000	509	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			217.00000	169	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			710.00000	946	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			530.00000	422	23.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			174.00000	349	23.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			427.00000	349	24.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			270.00000	476	24.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			312.00000	263	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			456.00000	690	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			217.00000	169	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			710.00000	946	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.15	Call		189.00000	148	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		783.00000	1,025	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		176.00000	138	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		820.00000	1,065	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		153.00000	120	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		897.00000	1,147	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		132.00000	105	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		976.00000	1,232	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		164.00000	129	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		858.00000	1,106	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		142.00000	112	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		936.00000	1,189	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		282.00000	232	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		525.00000	759	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		153.00000	120	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		897.00000	1,147	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		405.00000	332	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		299.00000	509	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		329.00000	275	25.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		422.00000	652	25.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		243.00000	192	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		637.00000	869	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		189.00000	148	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		783.00000	1,025	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		597.00000	464	22.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		141.00000	291	22.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		530.00000	422	23.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		174.00000	349	23.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		745.00000	568	22.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		88.00000	195	22.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		669.00000	513	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		112.00000	240	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.36570	6.65300		23.41	0.00	0	300.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		449.00000	388	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		446.00000	672	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		551.00000	471	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		298.00000	505	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		449.00000	388	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		446.00000	672	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		380.00000	331	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		577.00000	815	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		396.00000	347	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		543.00000	781	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		351.00000	300	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		648.00000	884	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.00	Call			338.00000	285	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			685.00000	919	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			325.00000	271	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			722.00000	955	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			313.00000	258	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			760.00000	992	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			430.00000	374	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			477.00000	708	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			507.00000	435	23.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			354.00000	569	23.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			469.00000	403	24.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			416.00000	637	24.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			365.00000	315	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			612.00000	849	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			281.00000	233	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			828.00000	1,067	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			601.00000	506	22.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			248.00000	441	22.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			551.00000	471	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			298.00000	505	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			365.00000	315	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			612.00000	849	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			430.00000	374	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			477.00000	708	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			281.00000	233	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			828.00000	1,067	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			252.00000	210	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			899.00000	1,144	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			226.00000	188	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			973.00000	1,223	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			202.00000	169	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,049.00000	1,304	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			413.00000	360	24.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			510.00000	744	24.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			380.00000	331	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			577.00000	815	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			297.00000	245	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			794.00000	1,029	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			266.00000	221	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			863.00000	1,105	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			239.00000	199	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			936.00000	1,183	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			214.00000	179	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,011.00000	1,263	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			226.00000	188	24.99	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	7.40	Put		973.00000	1,223	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		487.00000	419	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		384.00000	603	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		297.00000	245	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		794.00000	1,029	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		663.00000	545	22.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		210.00000	380	22.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		801.00000	640	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		148.00000	274	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		730.00000	590	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		177.00000	324	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		663.00000	545	22.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		210.00000	380	22.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		601.00000	506	22.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		248.00000	441	22.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		396.00000	347	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		543.00000	781	24.99	0.00	0	0.00

Total for Derivatives:							405,419,196.50	38,596	488,513.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

Grand Total:							405,419,196.50	38,596	488,513.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------