

Daily MTM Report

Daily summary for 15/10/2008

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			19.22100		19.22500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.17000		9.19000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.01000		8.99500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.75000		8.73000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.06000		12.07900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.12000		9.10000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.01000		9.00000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.00500		8.99500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.13500		9.11500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.99000		8.98000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.95800		8.94700			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				8.38500	8.36000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			9.55500		9.10860		28.54	787,074,015.00	82,373	273,332.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			386.00000	665	26.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			378.00000	210	26.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			278.00000	503	27.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			569.00000	348	27.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			310.00000	552	27.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			501.00000	297	27.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			249.00000	457	28.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			640.00000	402	28.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			346.00000	606	27.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			437.00000	251	27.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			278.00000	503	27.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			569.00000	348	27.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			430.00000	729	26.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			321.00000	174	26.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			407.00000	697	26.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			349.00000	192	26.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			656.00000	1,030	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			147.00000	75	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			504.00000	834	26.12	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			246.00000	129	26.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			763.00000	1,158	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			104.00000	53	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			800.00000	1,202	25.90	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			92.00000	47	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			839.00000	1,246	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			81.00000	41	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			921.00000	1,337	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			62.00000	32	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			879.00000	1,291	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			71.00000	36	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,050.00000	1,476	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			42.00000	21	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,140.00000	1,571	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			31.00000	16	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.50	Call			726.00000	1,115	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			117.00000	60	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,232.00000	1,667	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			23.00000	12	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,050.00000	1,476	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			42.00000	21	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			963.00000	1,383	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			55.00000	28	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			591.00000	948	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			182.00000	93	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			963.00000	1,383	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			55.00000	28	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			656.00000	1,030	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			147.00000	75	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			532.00000	870	26.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			223.00000	115	26.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			1,421.00000	1,861	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			12.00000	6	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			1,325.00000	1,763	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			17.00000	8	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,232.00000	1,667	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			23.00000	12	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			879.00000	1,291	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			71.00000	36	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,278.00000	1,715	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			20.00000	10	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,186.00000	1,618	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			27.00000	13	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,095.00000	1,523	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			36.00000	18	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,007.00000	1,429	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			48.00000	24	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			690.00000	1,072	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			132.00000	67	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			623.00000	989	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			164.00000	84	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			478.00000	798	26.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			269.00000	143	26.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			591.00000	948	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			182.00000	93	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			532.00000	870	26.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			223.00000	115	26.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			561.00000	908	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			202.00000	103	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			504.00000	834	26.12	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	8.85	Put			246.00000	129	26.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			453.00000	763	26.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			295.00000	158	26.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			366.00000	635	26.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			407.00000	230	26.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			328.00000	579	27.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			469.00000	274	27.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			293.00000	527	27.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			535.00000	322	27.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			263.00000	479	28.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			604.00000	374	28.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			386.00000	665	26.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			378.00000	210	26.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			346.00000	606	27.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			437.00000	251	27.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			224.00000	415	28.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			715.00000	460	28.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			180.00000	342	29.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			872.00000	587	29.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			141.00000	281	30.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			1,033.00000	726	30.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			106.00000	232	31.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			1,197.00000	877	31.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			800.00000	1,202	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			92.00000	47	25.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			180.00000	342	29.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			872.00000	587	29.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			201.00000	377	29.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			792.00000	522	29.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			162.00000	310	29.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			954.00000	655	29.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			122.00000	255	30.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			1,114.00000	800	30.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			91.00000	211	31.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			1,282.00000	956	31.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			201.00000	377	29.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			792.00000	522	29.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			122.00000	255	30.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			1,114.00000	800	30.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			0.00000	552	27.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			0.00000	297	27.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			0.00000	436	28.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	431	28.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			0.00000	359	29.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			0.00000	554	29.30	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 12/12/2008 Currency Future	9.95	Call			0.00000	295	30.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			0.00000	690	30.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			0.00000	243	30.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			0.00000	838	30.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			0.00000	201	31.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			0.00000	996	31.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			9.75820		9.30330		25.62	32,163,027.20	3,296	35,691.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			578.00000	854	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			575.00000	396	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			503.00000	754	24.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			700.00000	496	24.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			438.00000	668	25.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			835.00000	609	25.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			539.00000	801	24.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			636.00000	442	24.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			469.00000	710	25.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			766.00000	552	25.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			620.00000	915	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			516.00000	357	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			851.00000	1,218	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			298.00000	210	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			819.00000	1,182	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			316.00000	224	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			949.00000	1,330	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			246.00000	172	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			949.00000	1,330	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			246.00000	172	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			983.00000	1,369	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			230.00000	161	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,090.00000	1,488	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			187.00000	130	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,054.00000	1,448	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			201.00000	139	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,018.00000	1,408	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			215.00000	150	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,165.00000	1,570	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			162.00000	112	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			983.00000	1,369	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			230.00000	161	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,362.00000	1,783	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			109.00000	75	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,282.00000	1,696	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			128.00000	88	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,203.00000	1,611	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			150.00000	103	24.39	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	8.35	Call			1,127.00000	1,529	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			174.00000	120	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			916.00000	1,292	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			262.00000	184	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			789.00000	1,146	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			336.00000	238	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,127.00000	1,529	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			174.00000	120	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,054.00000	1,448	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			201.00000	139	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			789.00000	1,146	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			336.00000	238	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			733.00000	1,077	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			380.00000	269	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,488.00000	1,916	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			84.00000	57	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,404.00000	1,827	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			100.00000	68	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,322.00000	1,739	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			118.00000	81	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,242.00000	1,654	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			139.00000	95	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			883.00000	1,255	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			280.00000	197	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,322.00000	1,739	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			118.00000	81	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,242.00000	1,654	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			139.00000	95	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			883.00000	1,255	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			280.00000	197	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			819.00000	1,182	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			316.00000	224	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			759.00000	1,111	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			356.00000	253	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,362.00000	1,783	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			109.00000	75	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,282.00000	1,696	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			128.00000	88	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			916.00000	1,292	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			262.00000	184	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,165.00000	1,570	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			162.00000	112	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			709.00000	1,043	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			405.00000	285	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			662.00000	978	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Put			459.00000	319	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			620.00000	915	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			516.00000	357	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			662.00000	978	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			459.00000	319	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			539.00000	801	24.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			636.00000	442	24.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			469.00000	710	25.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			766.00000	552	25.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			438.00000	668	25.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			835.00000	609	25.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			759.00000	1,111	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			356.00000	253	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			578.00000	854	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			575.00000	396	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			402.00000	627	25.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			899.00000	669	25.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			369.00000	589	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			966.00000	731	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			338.00000	553	26.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			1,035.00000	795	26.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			402.00000	627	25.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			899.00000	669	25.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			369.00000	589	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			966.00000	731	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			309.00000	520	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			1,106.00000	862	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			0.00000	825	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			0.00000	417	24.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			0.00000	777	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			0.00000	469	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			0.00000	732	25.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			0.00000	524	25.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			0.00000	689	25.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			0.00000	581	25.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			0.00000	647	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			0.00000	639	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			0.00000	607	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	699	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			0.00000	571	26.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			0.00000	762	26.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			0.00000	536	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	828	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			0.00000	504	26.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	896	26.66	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			9.94470	9.48510		24.62	0.00	0	2,355.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		714.00000	984	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		729.00000	539	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		640.00000	892	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		855.00000	647	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		574.00000	808	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		989.00000	764	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		676.00000	934	23.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		791.00000	589	23.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		606.00000	850	24.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		921.00000	705	24.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		755.00000	1,041	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		669.00000	496	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		968.00000	1,323	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		433.00000	328	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		968.00000	1,323	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		433.00000	328	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,059.00000	1,427	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		374.00000	282	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1,091.00000	1,462	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		356.00000	268	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,123.00000	1,498	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		338.00000	254	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,189.00000	1,572	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		304.00000	227	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,156.00000	1,535	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		321.00000	240	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,293.00000	1,686	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		258.00000	192	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,156.00000	1,535	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		321.00000	240	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		1,028.00000	1,392	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		393.00000	297	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,439.00000	1,845	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		204.00000	150	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,365.00000	1,765	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		230.00000	170	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,223.00000	1,610	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		288.00000	215	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		910.00000	1,257	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		475.00000	362	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		859.00000	1,192	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		524.00000	398	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		1,402.00000	1,805	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		216.00000	160	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,329.00000	1,725	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			243.00000	181	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,258.00000	1,648	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			273.00000	203	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			998.00000	1,357	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			413.00000	312	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			939.00000	1,290	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			454.00000	345	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			882.00000	1,224	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			497.00000	379	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,593.00000	2,011	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			158.00000	116	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,515.00000	1,927	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			180.00000	132	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,223.00000	1,610	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			288.00000	215	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,293.00000	1,686	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			258.00000	192	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,477.00000	1,886	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			192.00000	141	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,329.00000	1,725	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			243.00000	181	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			998.00000	1,357	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			413.00000	312	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,189.00000	1,572	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			304.00000	227	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,123.00000	1,498	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			338.00000	254	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,059.00000	1,427	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			374.00000	282	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			882.00000	1,224	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			497.00000	379	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			837.00000	1,161	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			552.00000	416	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			795.00000	1,100	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			610.00000	455	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			837.00000	1,161	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			552.00000	416	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			640.00000	892	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			855.00000	647	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			676.00000	934	23.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			791.00000	589	23.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			538.00000	769	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,053.00000	824	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			503.00000	732	24.93	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	10.10	Put		1,118.00000	887	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		470.00000	696	25.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,185.00000	952	25.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		795.00000	1,100	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		610.00000	455	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		606.00000	850	24.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		921.00000	705	24.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		503.00000	732	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		1,118.00000	887	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		439.00000	663	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,254.00000	1,018	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		755.00000	1,041	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		669.00000	496	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		574.00000	808	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		989.00000	764	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		0.00000	956	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		0.00000	562	23.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		0.00000	912	23.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		0.00000	618	23.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		0.00000	871	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		0.00000	677	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		0.00000	829	24.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		0.00000	734	24.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		0.00000	788	24.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		0.00000	794	24.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		0.00000	750	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		0.00000	855	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		0.00000	714	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		0.00000	919	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		0.00000	679	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		0.00000	985	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		0.00000	647	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		0.00000	1,052	25.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.67240	15.93480		27.11	5,151,771.60	309	20,811.00
£ / R On 12/12/2008 Currency Future	15.95	Call		0.00000	1,100	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put		0.00000	378	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call		504.00000	946	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put		769.00000	474	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call		540.00000	1,006	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put		706.00000	434	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call		620.00000	1,133	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put		585.00000	360	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call		663.00000	1,200	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		529.00000	327	26.19	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	15.70	Call			710.00000	1,268	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			475.00000	296	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,008.00000	1,644	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			273.00000	171	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,078.00000	1,724	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			243.00000	152	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,186.00000	1,848	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			202.00000	126	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,043.00000	1,684	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			258.00000	161	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			974.00000	1,604	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			290.00000	182	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			877.00000	1,488	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			342.00000	215	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,224.00000	1,890	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			189.00000	118	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,300.00000	1,976	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			166.00000	104	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,149.00000	1,807	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			215.00000	134	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,340.00000	2,019	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			155.00000	97	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,460.00000	2,151	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			125.00000	79	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,671.00000	2,377	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			86.00000	54	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,585.00000	2,286	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			100.00000	63	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,501.00000	2,196	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			117.00000	73	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,419.00000	2,107	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			135.00000	84	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,262.00000	1,933	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			177.00000	111	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,113.00000	1,765	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			228.00000	143	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,379.00000	2,063	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			144.00000	90	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,078.00000	1,724	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			243.00000	152	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			941.00000	1,565	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			307.00000	192	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			909.00000	1,526	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			324.00000	204	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			846.00000	1,450	26.19	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	15.45	Put			361.00000	227	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			786.00000	1,376	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			401.00000	253	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,628.00000	2,331	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			93.00000	59	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,543.00000	2,241	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			108.00000	68	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,460.00000	2,151	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			125.00000	79	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			816.00000	1,413	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			381.00000	240	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			760.00000	1,340	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			425.00000	267	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			734.00000	1,304	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			450.00000	281	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,300.00000	1,976	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			166.00000	104	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			941.00000	1,565	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			307.00000	192	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,501.00000	2,196	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			117.00000	73	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,419.00000	2,107	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			135.00000	84	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,113.00000	1,765	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			228.00000	143	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,043.00000	1,684	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			258.00000	161	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,224.00000	1,890	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			189.00000	118	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			877.00000	1,488	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			342.00000	215	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			663.00000	1,200	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			529.00000	327	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			579.00000	1,068	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			644.00000	396	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			540.00000	1,006	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			706.00000	434	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			760.00000	1,340	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			425.00000	267	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			620.00000	1,133	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			585.00000	360	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			470.00000	891	26.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			835.00000	519	26.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			620.00000	1,133	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			585.00000	360	26.19	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	16.20	Call		504.00000	946	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put		769.00000	474	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call		435.00000	842	26.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put		901.00000	570	26.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call		400.00000	796	26.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put		965.00000	623	26.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call		435.00000	842	26.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put		901.00000	570	26.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		366.00000	751	27.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,032.00000	679	27.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call		0.00000	1,376	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put		0.00000	253	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call		0.00000	1,304	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put		0.00000	281	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		0.00000	1,234	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		0.00000	311	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call		0.00000	1,166	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put		0.00000	344	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call		0.00000	1,037	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put		0.00000	415	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call		0.00000	976	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put		0.00000	453	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call		0.00000	917	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put		0.00000	495	26.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call		0.00000	866	26.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put		0.00000	544	26.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call		0.00000	819	26.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put		0.00000	596	26.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		0.00000	773	26.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		0.00000	651	26.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call		0.00000	729	27.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put		0.00000	707	27.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call		0.00000	688	27.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put		0.00000	765	27.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call		0.00000	648	27.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put		0.00000	826	27.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call		0.00000	611	27.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put		0.00000	888	27.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call		0.00000	576	27.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put		0.00000	953	27.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.97230	16.21950		24.14	8,927,429.80	526	16,517.00
£ / R On 16/03/2009 Currency Future	16.20	Call		935.00000	1,434	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		915.00000	662	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		819.00000	1,264	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,100.00000	791	23.47	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	16.40	Call			856.00000	1,319	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,037.00000	747	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			976.00000	1,494	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			856.00000	622	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			784.00000	1,214	23.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,165.00000	842	23.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,017.00000	1,556	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			798.00000	583	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,280.00000	1,887	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			561.00000	414	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,341.00000	1,957	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			522.00000	385	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,469.00000	2,103	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			449.00000	331	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,373.00000	1,993	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			503.00000	371	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,341.00000	1,957	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			522.00000	385	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,310.00000	1,922	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			541.00000	399	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,221.00000	1,817	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			601.00000	445	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,502.00000	2,140	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			432.00000	318	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,569.00000	2,216	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			400.00000	294	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,603.00000	2,254	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			384.00000	282	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,893.00000	2,573	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			273.00000	200	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,818.00000	2,491	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			299.00000	219	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,745.00000	2,411	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			325.00000	239	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,673.00000	2,332	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			354.00000	260	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,535.00000	2,178	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			416.00000	306	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,404.00000	2,029	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			485.00000	357	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,745.00000	2,411	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			325.00000	239	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,673.00000	2,332	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			354.00000	260	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,404.00000	2,029	23.47	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	15.30	Put			485.00000	357	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,163.00000	1,750	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			644.00000	477	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,108.00000	1,683	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			688.00000	511	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,855.00000	2,532	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			286.00000	210	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,781.00000	2,451	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			312.00000	229	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,709.00000	2,371	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			339.00000	249	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,638.00000	2,293	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			369.00000	271	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,436.00000	2,066	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			467.00000	344	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,108.00000	1,683	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			688.00000	511	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,061.00000	1,619	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			742.00000	546	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,569.00000	2,216	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			400.00000	294	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,502.00000	2,140	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			432.00000	318	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,373.00000	1,993	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			503.00000	371	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,250.00000	1,852	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			581.00000	429	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,192.00000	1,783	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			622.00000	461	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,135.00000	1,716	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			666.00000	494	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,084.00000	1,651	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			715.00000	529	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,192.00000	1,783	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			622.00000	461	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			935.00000	1,434	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			915.00000	662	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			895.00000	1,376	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			975.00000	703	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			856.00000	1,319	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,037.00000	747	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,061.00000	1,619	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			742.00000	546	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			744.00000	1,171	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,225.00000	899	23.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.00	Call		1,017.00000	1,556	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		798.00000	583	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		976.00000	1,494	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		856.00000	622	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		895.00000	1,376	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		975.00000	703	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		784.00000	1,214	23.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		1,165.00000	842	23.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		706.00000	1,128	23.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		1,286.00000	955	23.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		996.00000	1,525	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		827.00000	602	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		955.00000	1,464	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		886.00000	642	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call		915.00000	1,405	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put		945.00000	682	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		875.00000	1,347	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,006.00000	725	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call		838.00000	1,291	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put		1,068.00000	769	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		802.00000	1,237	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,132.00000	814	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call		764.00000	1,193	23.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put		1,195.00000	870	23.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		725.00000	1,149	23.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,255.00000	927	23.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		687.00000	1,106	24.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,318.00000	984	24.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		0.00000	1,619	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		0.00000	546	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call		0.00000	1,064	24.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put		0.00000	1,042	24.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call		0.00000	1,024	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put		0.00000	1,102	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call		0.00000	986	24.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put		0.00000	1,163	24.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call		0.00000	949	24.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put		0.00000	1,227	24.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call		0.00000	913	24.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put		0.00000	1,291	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			17.23540	16.47130		23.27	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	16.45	Call		1,165.00000	1,670	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,144.00000	884	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		1,050.00000	1,507	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		1,329.00000	1,021	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.70	Call			1,069.00000	1,533	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,297.00000	998	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,186.00000	1,698	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,115.00000	863	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,033.00000	1,480	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,361.00000	1,045	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,226.00000	1,756	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,055.00000	820	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,495.00000	2,096	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			773.00000	611	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,582.00000	2,196	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			711.00000	560	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,672.00000	2,298	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			651.00000	513	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,553.00000	2,162	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			731.00000	577	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,523.00000	2,129	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			752.00000	594	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,466.00000	2,064	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			795.00000	628	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,734.00000	2,368	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			613.00000	482	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,798.00000	2,439	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			577.00000	453	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,582.00000	2,196	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			711.00000	560	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,830.00000	2,475	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			559.00000	439	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,102.00000	2,773	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			430.00000	338	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,032.00000	2,697	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			460.00000	361	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,963.00000	2,622	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			492.00000	386	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,896.00000	2,548	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			525.00000	412	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,766.00000	2,403	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			595.00000	468	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,703.00000	2,333	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			632.00000	497	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,642.00000	2,264	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			671.00000	528	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,102.00000	2,773	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			430.00000	338	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,032.00000	2,697	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			460.00000	361	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,766.00000	2,403	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			595.00000	468	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,703.00000	2,333	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			632.00000	497	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,929.00000	2,584	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			508.00000	399	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,863.00000	2,511	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			542.00000	426	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,612.00000	2,230	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			690.00000	544	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,438.00000	2,031	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			817.00000	646	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,466.00000	2,064	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			795.00000	628	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,411.00000	2,000	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			840.00000	664	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,357.00000	1,937	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			886.00000	701	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,066.00000	2,735	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			445.00000	349	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,997.00000	2,659	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			476.00000	374	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,929.00000	2,584	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			508.00000	399	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,863.00000	2,511	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			542.00000	426	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,612.00000	2,230	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			690.00000	544	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,553.00000	2,162	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			731.00000	577	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,308.00000	1,875	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			937.00000	740	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,266.00000	1,815	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			995.00000	779	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,411.00000	2,000	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			840.00000	664	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,308.00000	1,875	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			937.00000	740	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,384.00000	1,968	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			862.00000	683	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,330.00000	1,906	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			909.00000	720	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,186.00000	1,698	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,115.00000	863	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.50	Call			1,145.00000	1,642	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,174.00000	906	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,106.00000	1,587	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,235.00000	951	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,357.00000	1,937	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			886.00000	701	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,226.00000	1,756	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,055.00000	820	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,106.00000	1,587	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,235.00000	951	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,033.00000	1,480	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,361.00000	1,045	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,266.00000	1,815	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			995.00000	779	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,069.00000	1,533	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,297.00000	998	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			994.00000	1,434	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,423.00000	1,098	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			954.00000	1,391	22.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,483.00000	1,156	22.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			994.00000	1,434	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,423.00000	1,098	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			915.00000	1,349	23.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,544.00000	1,214	23.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,207.00000	1,727	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,085.00000	841	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,126.00000	1,614	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,204.00000	929	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,087.00000	1,560	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,266.00000	974	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,015.00000	1,455	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,394.00000	1,069	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			974.00000	1,413	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,453.00000	1,127	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			935.00000	1,370	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,513.00000	1,185	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			896.00000	1,329	23.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,575.00000	1,243	23.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	1,845	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			0.00000	759	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	1,785	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			0.00000	800	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	1,727	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			0.00000	841	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	1,455	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.85	Put			0.00000	1,069	22.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	1,289	23.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			0.00000	1,303	23.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	1,250	23.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			0.00000	1,365	23.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	1,213	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			0.00000	1,427	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	1,177	23.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			0.00000	1,491	23.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	1,142	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			0.00000	1,556	23.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.97840		12.42170		27.46	18,883,572.00	1,455	52,185.00
€ / R On 12/12/2008 Currency Future	12.40	Call			503.00000	868	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			481.00000	290	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			407.00000	718	26.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			635.00000	389	26.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			341.00000	621	27.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			769.00000	493	27.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			425.00000	744	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			603.00000	366	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			570.00000	969	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			398.00000	240	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			799.00000	1,266	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			228.00000	138	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			766.00000	1,227	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			244.00000	148	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			833.00000	1,306	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			212.00000	128	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			766.00000	1,227	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			244.00000	148	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			646.00000	1,076	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			324.00000	197	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			673.00000	1,112	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			302.00000	184	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			619.00000	1,039	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			348.00000	211	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			904.00000	1,388	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			182.00000	109	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			868.00000	1,347	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			197.00000	118	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			940.00000	1,429	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			169.00000	101	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,015.00000	1,514	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			144.00000	85	26.26	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	11.30	Call			1,215.00000	1,733	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			93.00000	55	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,133.00000	1,644	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			112.00000	66	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,054.00000	1,557	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			132.00000	78	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			978.00000	1,471	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			156.00000	93	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			702.00000	1,150	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			280.00000	172	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,174.00000	1,689	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			102.00000	60	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,093.00000	1,600	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			122.00000	72	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			799.00000	1,266	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			228.00000	138	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			734.00000	1,188	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			262.00000	160	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			594.00000	1,004	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			372.00000	225	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			546.00000	935	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			425.00000	256	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			524.00000	901	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			452.00000	273	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			482.00000	836	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			511.00000	308	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,215.00000	1,733	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			93.00000	55	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,133.00000	1,644	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			112.00000	66	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			833.00000	1,306	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			212.00000	128	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			524.00000	901	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			452.00000	273	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			443.00000	774	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			572.00000	346	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			546.00000	935	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			425.00000	256	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			463.00000	805	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			541.00000	326	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			978.00000	1,471	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			156.00000	93	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			646.00000	1,076	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			324.00000	197	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			503.00000	868	26.26	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	12.40	Put		481.00000	290	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call		425.00000	744	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put		603.00000	366	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call		390.00000	692	26.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put		669.00000	414	26.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call		443.00000	774	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put		572.00000	346	26.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call		374.00000	668	26.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put		702.00000	440	26.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call		307.00000	577	27.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put		835.00000	549	27.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call		275.00000	536	27.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		904.00000	608	27.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call		247.00000	497	27.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put		975.00000	669	27.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call		220.00000	462	28.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put		1,049.00000	733	28.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call		359.00000	644	26.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put		737.00000	466	26.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call		323.00000	599	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put		802.00000	521	27.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call		291.00000	556	27.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put		869.00000	578	27.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call		275.00000	536	27.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		904.00000	608	27.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call		0.00000	644	26.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put		0.00000	466	26.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call		0.00000	516	27.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put		0.00000	638	27.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call		0.00000	479	28.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put		0.00000	701	28.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call		0.00000	445	28.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put		0.00000	766	28.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call		0.00000	413	28.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put		0.00000	834	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.24200	12.67540		24.70	8,421,912.00	636	14,869.00
€ / R On 16/03/2009 Currency Future	12.70	Call		747.00000	1,083	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		772.00000	541	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		654.00000	965	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		928.00000	673	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		604.00000	899	24.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		1,029.00000	757	24.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		690.00000	1,010	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		864.00000	618	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		829.00000	1,190	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.50	Put			653.00000	448	23.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,022.00000	1,438	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			447.00000	296	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,022.00000	1,438	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			447.00000	296	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,049.00000	1,472	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			424.00000	280	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			969.00000	1,372	22.53	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			494.00000	330	22.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			995.00000	1,405	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			470.00000	313	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			895.00000	1,278	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			570.00000	386	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			919.00000	1,308	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			544.00000	366	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			850.00000	1,219	22.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			625.00000	427	22.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,137.00000	1,582	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			362.00000	240	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			944.00000	1,340	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			519.00000	348	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,078.00000	1,508	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			403.00000	266	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,403.00000	1,895	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			228.00000	153	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,333.00000	1,814	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			257.00000	172	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,264.00000	1,735	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			289.00000	193	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,199.00000	1,658	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			324.00000	216	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			919.00000	1,308	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			544.00000	366	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,368.00000	1,855	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			242.00000	163	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,298.00000	1,775	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			273.00000	183	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,231.00000	1,696	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			306.00000	204	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,168.00000	1,619	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			343.00000	227	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,107.00000	1,545	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			382.00000	253	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,049.00000	1,472	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			424.00000	280	22.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.80	Call			1,199.00000	1,658	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			324.00000	216	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			872.00000	1,248	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			597.00000	406	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			995.00000	1,405	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			470.00000	313	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			808.00000	1,163	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			682.00000	471	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			767.00000	1,109	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			742.00000	517	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			808.00000	1,163	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			682.00000	471	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			767.00000	1,109	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			742.00000	517	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			727.00000	1,058	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			802.00000	566	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			787.00000	1,135	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			712.00000	493	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,298.00000	1,775	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			273.00000	183	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,168.00000	1,619	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			343.00000	227	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			895.00000	1,278	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			570.00000	386	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			787.00000	1,135	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			712.00000	493	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			708.00000	1,034	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			833.00000	592	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			671.00000	987	23.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			896.00000	645	23.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			530.00000	798	24.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,205.00000	906	24.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			467.00000	708	25.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,391.00000	1,066	25.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			412.00000	630	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,586.00000	1,238	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			349.00000	561	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,774.00000	1,419	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			637.00000	942	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			961.00000	700	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			573.00000	857	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,098.00000	815	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			517.00000	779	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,241.00000	937	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			467.00000	708	25.38	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	13.60	Put		1,391.00000	1,066	25.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		708.00000	1,034	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		833.00000	592	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call		444.00000	676	25.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put		1,468.00000	1,134	25.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call		373.00000	587	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put		1,698.00000	1,345	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		305.00000	512	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		1,929.00000	1,570	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		559.00000	837	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		1,133.00000	845	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		479.00000	725	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		1,353.00000	1,033	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		338.00000	548	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,812.00000	1,456	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		0.00000	1,937	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		0.00000	145	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		0.00000	725	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		0.00000	1,033	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		0.00000	548	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		0.00000	1,456	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		0.00000	478	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		0.00000	1,686	27.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.47790	12.90230		23.83	0.00	0	55.00
€ / R On 12/06/2009 Currency Future	12.90	Call		950.00000	1,300	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		948.00000	722	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		856.00000	1,171	23.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,103.00000	844	23.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		785.00000	1,088	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,232.00000	960	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		874.00000	1,192	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,071.00000	814	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		1,010.00000	1,385	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		857.00000	657	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,225.00000	1,663	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		623.00000	485	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,197.00000	1,631	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		644.00000	503	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		1,254.00000	1,696	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		601.00000	468	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,197.00000	1,631	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		644.00000	503	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,092.00000	1,505	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		740.00000	577	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		1,114.00000	1,536	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.50	Put			712.00000	558	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,050.00000	1,444	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			797.00000	616	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,373.00000	1,831	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			521.00000	403	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,141.00000	1,567	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			689.00000	539	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,283.00000	1,729	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			581.00000	451	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,343.00000	1,797	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			541.00000	419	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,313.00000	1,763	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			560.00000	435	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,600.00000	2,083	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			398.00000	305	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,533.00000	2,009	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			431.00000	331	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,468.00000	1,937	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			466.00000	359	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,404.00000	1,866	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			502.00000	388	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,169.00000	1,598	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			666.00000	521	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,566.00000	2,046	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			414.00000	318	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,500.00000	1,973	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			448.00000	345	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,436.00000	1,901	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			484.00000	373	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,092.00000	1,505	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			740.00000	577	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,343.00000	1,797	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			541.00000	419	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,071.00000	1,474	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			768.00000	596	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,029.00000	1,415	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			827.00000	637	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,373.00000	1,831	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			521.00000	403	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,313.00000	1,763	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			560.00000	435	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			970.00000	1,328	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			918.00000	700	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,634.00000	2,121	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			382.00000	293	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Call			1,500.00000	1,973	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			448.00000	345	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,050.00000	1,444	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			797.00000	616	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			930.00000	1,273	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			978.00000	745	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			892.00000	1,219	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,040.00000	791	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			970.00000	1,328	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			918.00000	700	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,071.00000	1,474	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			768.00000	596	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			991.00000	1,357	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			888.00000	679	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,225.00000	1,663	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			623.00000	485	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,169.00000	1,598	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			666.00000	521	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			991.00000	1,357	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			888.00000	679	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			950.00000	1,300	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			948.00000	722	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			911.00000	1,245	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,009.00000	768	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			892.00000	1,219	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,040.00000	791	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			821.00000	1,130	23.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,169.00000	902	23.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			746.00000	1,047	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,294.00000	1,019	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			709.00000	1,008	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,357.00000	1,080	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			674.00000	970	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,421.00000	1,142	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			640.00000	934	24.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,487.00000	1,206	24.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			838.00000	1,151	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,136.00000	873	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			804.00000	1,109	23.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,202.00000	931	23.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			765.00000	1,067	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,263.00000	989	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			728.00000	1,027	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,325.00000	1,049	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			709.00000	1,008	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.55	Put			1,357.00000	1,080	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	1,109	23.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			0.00000	931	23.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	989	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			0.00000	1,111	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	952	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			0.00000	1,174	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	917	24.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			0.00000	1,239	24.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	883	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			0.00000	1,305	24.46	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.22500		272.61000		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			76,240.00000	72,415	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			140.00000	165	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.44500		280.84300		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			288.28800		289.59900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.50300		115.59300		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.91900		119.01100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.38600		122.47800		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.58600		274.58600		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			16,863.00000	16,565	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			11,003.00000	10,705	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			282.70500		282.70500		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			290.94150		290.94150		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			329.17400		327.46800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			338.78400		336.99200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			351.36300		347.55700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.31300		10.32500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.37800		9.38500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.71500		8.71000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.55500		9.56900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.28900		9.29800		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
J204 On 21/12/2018 jSwap			9.34000		9.33700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.23700		9.22900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.22100		12.22500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.11500		12.08200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.19600		11.18100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.31000		10.32400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.57300		9.60300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.12400		9.20700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			9.88900		9.90100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.45300		9.46900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.13300		9.15000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.53900		9.51300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.09400		9.11700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.95200		8.97700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.21000		9.19500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.94200		8.94000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.84100		8.84000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.81300		11.81600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.93000		11.93600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.13100		12.14000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.64300		262.20400		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			269.38300		269.95600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			277.23600		277.82100		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.08600		9.09600		3.00	0.00	0	8,716.00
R153 On 06/11/2008 Bond Future	9.00	Call			252.00000	252	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			416.00000	399	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			474.00000	478	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			213.00000	200	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Call			114.00000	112	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			704.00000	686	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.69700		8.71000		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,038.00000	2,053	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			151.00000	146	3.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 07/05/2009 Bond Future			8.23700	8.25500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call		2,309.00000	2,320	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put		1,062.00000	1,050	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.98300	8.96900		8.80	0.00	0	9,023.00
R157 On 06/11/2008 Bond Future	8.75	Call		579.00000	532	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		1,850.00000	1,884	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		3,203.00000	3,120	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put		192.00000	190	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call		7,105.00000	7,024	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		5.00000	5	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.86300	8.84900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,240.00000	2,192	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		2,798.00000	2,829	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		3,781.00000	3,719	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,552.00000	1,569	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,805.00000	6,732	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		548.00000	554	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,705.00000	4,638	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,113.00000	1,126	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.74300	8.72800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		4,024.00000	3,969	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		2,545.00000	2,571	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.72700	8.70400		0.00	0.00	0	5,057.00
R186 On 06/11/2008 Bond Future	8.50	Call		59.00000	38	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		2,154.00000	2,366	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.63300	8.60900		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		6,298.00000	6,060	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		32.00000	38	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.54400	8.52000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		5,094.00000	4,882	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		331.00000	364	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.96500	11.97400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		169.00000	162	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,121.00000	1,110	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.13000	11.14600		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		6.00000	6	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		26.00000	25	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.93500	10.89500		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		146.00000	139	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		114.00000	120	0.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/11/2008 Bond Future			9.08200	9.06700		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		82.00000	68	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,545.00000	1,600	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.91900	8.90300		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,045.00000	1,990	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		508.00000	525	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.75900	8.74300		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,862.00000	2,809	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		680.00000	696	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.98200	8.96800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		5.00000	3	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,794.00000	2,874	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.85800	8.84400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,625.00000	2,557	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		309.00000	321	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.73600	8.72100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,388.00000	2,327	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		803.00000	828	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.98300	8.96900		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		3.00000	2	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,011.00000	3,098	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.86800	8.85400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,687.00000	2,612	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		254.00000	266	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.75900	8.74500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,374.00000	2,312	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		807.00000	832	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.09800	9.07200		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,298.00000	4,399	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.91300	8.88600		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,875.00000	1,799	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		507.00000	534	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.73600	8.70700		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,051.00000	1,982	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		982.00000	1,020	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.96500	8.95100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		2.00000	1	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,959.00000	3,048	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.85700	8.84300		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
R207 On 05/02/2009 Bond Future	9.25	Call			2,748.00000	2,669	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			191.00000	202	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.75900		8.74500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,317.00000	2,253	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			708.00000	734	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.93300		8.91800		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			82.00000	63	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			1,198.00000	1,279	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.83000		8.81400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			778.00000	729	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			1,201.00000	1,257	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.76700		8.75200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			1,281.00000	1,229	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,294.00000	1,341	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.37100		8.33900		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			5,435.00000	5,714	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.29100		8.25800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			6,145.00000	5,854	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1.00000	2	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.21500		8.18100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,830.00000	6,528	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			8.00000	11	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.69100		271.03500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			278.69800		279.04900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.82300		287.17800		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.55640		6.33670		25.52	0.00	0	7,420.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			217.00000	366	24.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			230.00000	159	24.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			261.00000	426	23.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			174.00000	119	23.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			314.00000	494	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			128.00000	88	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			180.00000	314	24.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			294.00000	208	24.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			286.00000	459	23.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			150.00000	103	23.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			180.00000	314	24.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			294.00000	208	24.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			126.00000	230	26.16	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	6.65	Put			440.00000	324	26.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			126.00000	230	26.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			440.00000	324	26.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			95.00000	183	27.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			558.00000	427	27.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			84.00000	170	27.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			597.00000	463	27.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			65.00000	146	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			678.00000	540	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			151.00000	269	25.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			364.00000	263	25.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			138.00000	249	25.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			401.00000	293	25.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			238.00000	395	24.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			201.00000	138	24.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			198.00000	339	24.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			261.00000	182	24.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			165.00000	291	25.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			328.00000	234	25.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			116.00000	213	26.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			479.00000	357	26.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			74.00000	158	27.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			637.00000	501	27.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			57.00000	133	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			721.00000	576	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			106.00000	198	26.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			520.00000	391	26.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			151.00000	269	25.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			364.00000	263	25.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			50.00000	120	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			763.00000	614	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			50.00000	120	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			763.00000	614	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			38.00000	98	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			852.00000	691	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			29.00000	79	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			942.00000	773	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			22.00000	63	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			1,035.00000	857	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			65.00000	146	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			678.00000	540	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			38.00000	98	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			852.00000	691	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			198.00000	339	24.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			261.00000	182	24.57	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	6.90	Call		74.00000	158	27.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		637.00000	501	27.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call		44.00000	108	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put		807.00000	652	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		33.00000	88	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		897.00000	732	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call		345.00000	532	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put		109.00000	75	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call		413.00000	611	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put		76.00000	54	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		238.00000	395	24.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		201.00000	138	24.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		95.00000	183	27.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		558.00000	427	27.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call		572.00000	782	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put		35.00000	26	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call		489.00000	695	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put		52.00000	38	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call		615.00000	828	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put		28.00000	21	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call		530.00000	738	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put		43.00000	32	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		450.00000	652	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		63.00000	46	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		378.00000	571	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		91.00000	64	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		314.00000	494	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		128.00000	88	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		378.00000	571	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		91.00000	64	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		0.00000	652	23.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		0.00000	46	23.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.68160	6.44650		22.74	674,841.60	101	1,061.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		339.00000	491	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		342.00000	259	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		379.00000	544	21.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		282.00000	212	21.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		426.00000	605	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		230.00000	173	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		301.00000	445	22.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		405.00000	313	22.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		402.00000	572	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		255.00000	191	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		301.00000	445	22.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		405.00000	313	22.04	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	6.75	Call			240.00000	363	22.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			543.00000	432	22.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			215.00000	329	23.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			619.00000	497	23.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			200.00000	313	23.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			653.00000	531	23.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			186.00000	298	23.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			689.00000	567	23.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			172.00000	284	24.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			726.00000	603	24.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			254.00000	382	22.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			507.00000	401	22.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			284.00000	423	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			438.00000	342	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			268.00000	402	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			472.00000	371	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			358.00000	516	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			312.00000	235	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			319.00000	467	21.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			373.00000	285	21.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			227.00000	346	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			581.00000	464	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			200.00000	313	23.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			653.00000	531	23.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			148.00000	258	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			801.00000	677	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			339.00000	491	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			342.00000	259	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			160.00000	271	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			763.00000	639	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			453.00000	639	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			206.00000	157	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			358.00000	516	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			312.00000	235	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			254.00000	382	22.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			507.00000	401	22.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			160.00000	271	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			763.00000	639	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			137.00000	243	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			840.00000	711	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			126.00000	228	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			880.00000	746	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			107.00000	200	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			961.00000	818	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			91.00000	175	24.61	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	7.40	Put			1,044.00000	894	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			116.00000	214	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			920.00000	782	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			99.00000	187	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			1,002.00000	856	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			227.00000	346	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			581.00000	464	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			107.00000	200	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			961.00000	818	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			268.00000	402	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			472.00000	371	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			186.00000	298	23.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			689.00000	567	23.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			137.00000	243	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			840.00000	711	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			511.00000	709	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			164.00000	128	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			453.00000	639	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			206.00000	157	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			649.00000	863	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			103.00000	81	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			577.00000	784	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			130.00000	103	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			613.00000	823	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			116.00000	92	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			542.00000	746	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			146.00000	115	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			481.00000	674	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			184.00000	142	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			0.00000	674	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			0.00000	142	20.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.78470		6.53320		21.84	678,470.00	100	400.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			418.00000	575	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			435.00000	340	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			457.00000	623	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			373.00000	288	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			477.00000	648	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			344.00000	264	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			381.00000	532	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			498.00000	397	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			477.00000	648	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			344.00000	264	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			381.00000	532	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			498.00000	397	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			319.00000	453	22.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.85	Put			636.00000	518	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			333.00000	472	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			600.00000	487	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			293.00000	419	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			710.00000	584	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			277.00000	403	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			744.00000	618	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			261.00000	387	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			778.00000	653	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			247.00000	373	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			813.00000	688	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			364.00000	511	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			531.00000	427	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			437.00000	598	20.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			404.00000	313	20.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			399.00000	553	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			466.00000	368	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			306.00000	435	22.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			672.00000	551	22.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			219.00000	346	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			886.00000	761	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			523.00000	711	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			290.00000	226	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			306.00000	435	22.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			672.00000	551	22.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			364.00000	511	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			531.00000	427	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			219.00000	346	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			886.00000	761	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			194.00000	313	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			961.00000	828	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			172.00000	283	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,039.00000	898	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			152.00000	255	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,119.00000	970	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			349.00000	491	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			565.00000	456	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			319.00000	453	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			636.00000	518	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			233.00000	359	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			849.00000	724	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			207.00000	329	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			923.00000	794	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			183.00000	298	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			1,000.00000	863	23.37	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	7.45	Call			162.00000	268	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,078.00000	934	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			172.00000	283	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,039.00000	898	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			233.00000	359	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			849.00000	724	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			575.00000	777	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			242.00000	193	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			702.00000	920	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			169.00000	136	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			635.00000	847	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			202.00000	162	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			575.00000	777	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			242.00000	193	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			523.00000	711	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			290.00000	226	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			333.00000	472	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			600.00000	487	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			668.00000	883	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			185.00000	149	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			603.00000	812	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			220.00000	177	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			548.00000	744	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			265.00000	209	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			499.00000	679	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			316.00000	245	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			0.00000	812	20.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			0.00000	177	20.14	0.00	0	0.00

Total for Derivatives:								861,975,039.20	88,796	494,592.00
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Grand Total:								861,975,039.20	88,796	494,592.00
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