

# Daily MTM Report

Daily summary for 17/09/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR1 On 06/10/2008 Bond			18.63300		18.63300			0.00	0	0.00
R153 On 31/08/2010 Bond			9.78000		9.77000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.08000		9.08000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.75000		8.76500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.07300		12.04500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.22000		9.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.06000		9.06500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.01500		9.01500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.22000		9.22000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.01000		9.01000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.40000		8.42500			0.00	0	0.00

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

## Derivatives

\$ / R On 12/12/2008 Currency Future			8.38910		8.35720		19.05	326,646,386.70	38,937	233,426.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			294.00000	304	19.05	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			337.00000	315	19.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			336.00000	347	18.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			279.00000	258	18.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			257.00000	266	19.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			400.00000	377	19.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			565.00000	587	17.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			108.00000	98	17.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			498.00000	515	17.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			141.00000	125	17.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			437.00000	452	17.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			180.00000	163	17.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			383.00000	396	18.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			226.00000	207	18.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			225.00000	233	19.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			468.00000	444	19.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			197.00000	204	20.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			540.00000	515	20.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			437.00000	452	17.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			180.00000	163	17.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			383.00000	396	18.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			226.00000	207	18.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			225.00000	233	19.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			468.00000	444	19.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			0.00000	179	20.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			0.00000	590	20.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.56740		8.54660		19.09	0.00	0	26,222.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			459.00000	466	19.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			462.00000	449	19.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			501.00000	508	18.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			404.00000	391	18.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			479.00000	487	18.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			433.00000	419	18.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			711.00000	723	17.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			215.00000	205	17.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			647.00000	658	17.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.15	Put		251.00000	240	17.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call		594.00000	603	18.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put		297.00000	286	18.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call		545.00000	553	18.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put		348.00000	336	18.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call		420.00000	427	19.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put		523.00000	510	19.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call		385.00000	391	19.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put		588.00000	574	19.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call		353.00000	359	19.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put		656.00000	641	19.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call		545.00000	553	18.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put		348.00000	336	18.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call		501.00000	508	18.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put		404.00000	391	18.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call		353.00000	359	19.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put		656.00000	641	19.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call		324.00000	329	20.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put		727.00000	712	20.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.74200	8.73010		19.19	17,484.00	2	2.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		566.00000	569	19.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		586.00000	577	19.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		607.00000	610	18.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		527.00000	518	18.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		528.00000	531	19.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		648.00000	639	19.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		801.00000	806	18.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		321.00000	314	18.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		741.00000	745	18.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		361.00000	353	18.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		693.00000	696	18.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		413.00000	404	18.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		648.00000	651	18.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		468.00000	459	18.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		493.00000	495	19.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		713.00000	703	19.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		460.00000	462	19.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		780.00000	770	19.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		493.00000	495	19.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		713.00000	703	19.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		430.00000	432	20.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		850.00000	840	20.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			14.98610	14.74400		17.49	749,305.00	50	14,945.00
£ / R On 12/12/2008 Currency Future	14.75	Call		497.00000	613	16.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.75	Put		503.00000	376	16.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		561.00000	692	16.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		417.00000	306	16.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call		690.00000	855	16.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put		296.00000	219	16.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call		635.00000	787	16.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put		341.00000	251	16.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call		585.00000	723	16.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put		391.00000	287	16.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call		539.00000	664	16.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put		445.00000	328	16.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call		457.00000	565	17.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put		563.00000	429	17.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call		421.00000	521	17.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		627.00000	485	17.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call		388.00000	481	17.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put		694.00000	545	17.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call		357.00000	443	17.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put		763.00000	607	17.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call		0.00000	638	16.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put		0.00000	352	16.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call		0.00000	588	16.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put		0.00000	402	16.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call		0.00000	543	17.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put		0.00000	457	17.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call		0.00000	501	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put		0.00000	515	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		0.00000	461	17.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		0.00000	575	17.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call		0.00000	425	17.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put		0.00000	639	17.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call		0.00000	392	18.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put		0.00000	706	18.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		0.00000	362	18.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		0.00000	776	18.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.21620	14.98270		17.54	0.00	0	12,054.00
£ / R On 16/03/2009 Currency Future	15.00	Call		730.00000	840	17.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		748.00000	623	17.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		906.00000	1,052	16.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		523.00000	436	16.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		858.00000	992	16.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		576.00000	475	16.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		814.00000	933	16.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		631.00000	517	16.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		772.00000	885	16.98	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	14.90	Put		689.00000	569	16.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		691.00000	797	17.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		809.00000	681	17.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call		655.00000	755	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put		872.00000	739	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		620.00000	715	17.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		937.00000	799	17.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		587.00000	678	17.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		1,005.00000	861	17.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		0.00000	933	16.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		0.00000	517	16.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		0.00000	885	16.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		0.00000	569	16.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		0.00000	715	17.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		0.00000	799	17.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		0.00000	678	17.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		0.00000	861	17.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call		0.00000	642	18.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put		0.00000	926	18.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		0.00000	609	18.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		0.00000	993	18.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.44600	15.22560		17.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		912.00000	1,009	17.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		937.00000	813	17.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		932.00000	1,030	17.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		907.00000	784	17.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		1,103.00000	1,237	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		678.00000	591	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		1,058.00000	1,179	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		732.00000	633	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		1,015.00000	1,123	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		789.00000	677	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		974.00000	1,073	17.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		848.00000	727	17.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		893.00000	988	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		967.00000	842	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		855.00000	948	17.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,029.00000	902	17.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		819.00000	908	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,093.00000	962	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		785.00000	869	17.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,159.00000	1,023	17.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		1,103.00000	1,237	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		678.00000	591	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		1,058.00000	1,179	16.97	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			732.00000	633	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			893.00000	988	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			967.00000	842	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			855.00000	948	17.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,029.00000	902	17.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	1,096	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			0.00000	700	16.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	1,051	17.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			0.00000	755	17.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	969	17.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			0.00000	873	17.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	927	17.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			0.00000	931	17.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	888	17.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			0.00000	992	17.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	851	17.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			0.00000	1,055	17.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	815	18.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			0.00000	1,119	18.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	781	18.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			0.00000	1,185	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			11.89300		11.76940		18.26	3,936,583.00	331	41,434.00
€ / R On 12/12/2008 Currency Future	11.75	Call			441.00000	483	17.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			421.00000	340	17.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			462.00000	506	17.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			393.00000	313	17.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			485.00000	531	17.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			365.00000	288	17.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			533.00000	585	17.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			314.00000	242	17.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			677.00000	750	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			208.00000	157	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			615.00000	680	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			245.00000	187	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			559.00000	614	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			290.00000	221	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			508.00000	558	17.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			339.00000	265	17.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			420.00000	460	17.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			450.00000	367	17.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			381.00000	417	18.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			511.00000	424	18.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			345.00000	378	18.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			576.00000	485	18.57	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	12.10	Call			313.00000	343	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			644.00000	550	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			644.00000	715	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			225.00000	172	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			586.00000	647	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			267.00000	204	17.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			400.00000	438	18.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			480.00000	395	18.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			363.00000	397	18.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			543.00000	454	18.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			329.00000	360	18.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			610.00000	517	18.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			299.00000	326	19.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			679.00000	583	19.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			0.00000	311	19.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			0.00000	618	19.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			0.00000	282	19.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			0.00000	689	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.09750		11.97700		18.32	0.00	0	12,810.00
€ / R On 16/03/2009 Currency Future	12.00	Call			625.00000	661	18.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			648.00000	564	18.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			666.00000	704	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			589.00000	506	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			858.00000	921	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			381.00000	324	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			803.00000	859	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			426.00000	361	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			754.00000	799	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			477.00000	402	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			709.00000	750	17.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			532.00000	452	17.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			586.00000	619	18.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			709.00000	622	18.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			550.00000	580	18.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			773.00000	683	18.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			516.00000	544	18.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			839.00000	746	18.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			829.00000	890	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			402.00000	342	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			778.00000	829	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			451.00000	381	17.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			731.00000	774	17.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			504.00000	426	17.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			688.00000	726	17.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			561.00000	479	17.73	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	11.95	Call			646.00000	682	17.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			619.00000	535	17.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			605.00000	640	18.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			678.00000	592	18.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			568.00000	599	18.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			741.00000	652	18.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			533.00000	562	18.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			806.00000	714	18.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			500.00000	527	18.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			873.00000	779	18.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			0.00000	750	17.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			0.00000	452	17.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			0.00000	544	18.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			0.00000	746	18.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			0.00000	510	18.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			0.00000	812	18.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			0.00000	478	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			0.00000	881	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.29020		12.17710		18.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			781.00000	813	18.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			804.00000	723	18.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			822.00000	854	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			745.00000	664	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			801.00000	833	18.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			774.00000	693	18.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,003.00000	1,057	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			525.00000	467	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			951.00000	999	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			574.00000	508	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			906.00000	942	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			629.00000	552	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			863.00000	897	17.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			686.00000	606	17.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			742.00000	772	18.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			865.00000	782	18.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			706.00000	733	18.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			929.00000	843	18.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			671.00000	697	18.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			994.00000	907	18.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			974.00000	1,028	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			547.00000	488	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			928.00000	970	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			601.00000	530	17.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			884.00000	919	17.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			657.00000	579	17.79	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	12.05	Call			843.00000	875	18.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			716.00000	635	18.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			761.00000	792	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			834.00000	752	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			724.00000	752	18.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			897.00000	812	18.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			688.00000	715	18.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			961.00000	875	18.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			655.00000	679	18.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,027.00000	939	18.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	854	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			0.00000	664	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	662	19.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			0.00000	972	19.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	630	19.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			0.00000	1,039	19.18	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.76000		271.87500		0.00	0.00	0	603.00
ALBI On 06/11/2008 Index Future	265.00	Call			70,713.00000	69,582	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			1,963.00000	1,982	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			279.97600		280.09500		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.34000		285.61700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.94200		115.01600		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.33000		118.40500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.75800		121.83300		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.67250		274.17650		0.00	0.00	0	148.00
GOVI On 06/11/2008 jGovi	274.00	Call			21,331.00000	18,621	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			19,566.00000	21,896	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.73750		282.25350		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			289.90050		290.42600		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.41400		327.15000		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			336.93200		336.65800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			346.61700		346.95400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.89000		10.91200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.71500		9.68500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.97900		8.95400		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
J201 On 22/12/2014 jSwap			9.92100		9.89800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.56400		9.53700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.59500		9.56000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.49000		9.45000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.13300		12.13300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.92600		11.95300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.62800		11.66900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.15300		11.22200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.38800		10.44700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.16500		10.15000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.50700		10.52500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.17800		10.18400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.87300		9.86800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.57600		9.57000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.56300		9.52700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.40400		9.36600		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.18600		9.18200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.21200		9.17200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.10100		9.05900		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.80000		11.80100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.88800		11.88800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.02400		12.02400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.99700		12.00000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.58600		261.58900		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			269.29500		269.29500		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			277.09700		277.09200		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.60600		9.58500		3.00	14,585,753.70	135	8,532.00
R153 On 06/11/2008 Bond Future	9.25	Call			254.00000	238	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			819.00000	839	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			143.00000	132	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,133.00000	1,158	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 05/02/2009 Bond Future			9.20500	9.18200		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call		1,555.00000	1,528	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put		363.00000	370	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.67700	8.65000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call		2,112.00000	2,089	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put		1,363.00000	1,374	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.01100	9.00700		8.80	12,465,498.00	100	8,088.00
R157 On 06/11/2008 Bond Future	8.75	Call		998.00000	975	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,488.00000	2,488	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		3,397.00000	3,367	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put		605.00000	598	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call		6,967.00000	6,941	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		86.00000	83	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.87300	8.86900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,476.00000	2,456	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		3,147.00000	3,149	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		3,985.00000	3,961	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,869.00000	1,867	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,904.00000	6,879	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		760.00000	757	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,878.00000	4,853	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,398.00000	1,396	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.72300	8.71900		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		4,263.00000	4,243	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		2,734.00000	2,736	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.69600	8.70300		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call		220.00000	227	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		2,305.00000	2,241	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.59200	8.59900		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		6,424.00000	6,492	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		56.00000	52	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.49000	8.49700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		5,364.00000	5,423	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		365.00000	352	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.85300	11.80000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		393.00000	381	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,293.00000	1,297	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.24100	11.16300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,289.00000	1,282	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,310.00000	1,307	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.94500	10.93500		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
R196 On 07/05/2009 Bond Future	11.00	Call		1,629.00000	1,624	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,610.00000	1,608	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.14000	9.13500		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		184.00000	175	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,957.00000	1,971	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.98900	8.98500		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,911.00000	1,896	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		740.00000	742	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.83600	8.83200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,680.00000	2,665	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		885.00000	888	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.99400	9.00000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		41.00000	41	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,017.00000	2,982	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.85800	8.86400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,629.00000	2,652	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		428.00000	416	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.71700	8.72500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,461.00000	2,489	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		900.00000	881	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.94500	8.95200		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		45.00000	45	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,946.00000	2,902	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.81800	8.82500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,917.00000	2,950	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		302.00000	292	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.69100	8.69800		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,660.00000	2,687	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		801.00000	784	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.12200	9.11600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		4.00000	4	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,474.00000	4,496	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.91900	8.91300		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,913.00000	1,894	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		648.00000	652	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.71500	8.70900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,139.00000	2,122	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,078.00000	1,083	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 06/11/2008 Bond Future			8.95000		8.94600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			31.00000	29	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			2,956.00000	2,979	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.83100		8.82800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,898.00000	2,880	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			246.00000	246	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.71700		8.71400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,534.00000	2,518	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			728.00000	731	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.35600		8.37300		0.00	0.00	0	6,546.00
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			5,731.00000	5,584	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.26800		8.28600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5,902.00000	6,060	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			6.00000	5	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.18200		8.20000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,667.00000	6,826	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			16.00000	13	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.13500		270.61600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			278.09600		278.58800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.15300		286.65400		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.54000		6.55340		15.79	0.00	0	5,914.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			202.00000	195	15.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			199.00000	205	15.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			183.00000	177	16.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			230.00000	237	16.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			166.00000	160	16.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			263.00000	270	16.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			406.00000	395	14.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			52.00000	55	14.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			334.00000	324	14.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			81.00000	84	14.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			273.00000	264	14.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			120.00000	124	14.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			223.00000	216	15.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			170.00000	176	15.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			151.00000	145	16.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			297.00000	305	16.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			125.00000	120	17.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			371.00000	380	17.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			104.00000	100	18.26	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	Put			450.00000	460	18.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			83.00000	80	18.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			530.00000	540	18.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			445.00000	433	14.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			42.00000	43	14.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			369.00000	358	14.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			65.00000	68	14.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			302.00000	292	14.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			99.00000	102	14.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			247.00000	238	15.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			143.00000	148	15.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			166.00000	160	16.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			263.00000	270	16.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			137.00000	132	17.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			334.00000	342	17.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			114.00000	109	17.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			410.00000	419	17.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			95.00000	91	18.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			491.00000	501	18.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.61680		6.63970		15.95	0.00	0	360.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			295.00000	284	16.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			306.00000	317	16.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			277.00000	266	16.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			337.00000	349	16.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			259.00000	249	16.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			370.00000	382	16.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			469.00000	453	14.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			129.00000	136	14.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			410.00000	395	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			170.00000	178	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			359.00000	346	15.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			219.00000	229	15.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			315.00000	304	15.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			276.00000	287	15.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			243.00000	234	16.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			404.00000	417	16.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			215.00000	206	17.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			475.00000	489	17.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			190.00000	182	17.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			550.00000	565	17.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			164.00000	154	17.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			625.00000	637	17.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			502.00000	485	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			112.00000	118	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			438.00000	423	14.80	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	6.35	Put			149.00000	156	14.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			383.00000	369	15.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			193.00000	203	15.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			336.00000	324	15.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			247.00000	257	15.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			228.00000	219	17.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			439.00000	453	17.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			202.00000	194	17.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			512.00000	527	17.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			179.00000	167	17.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			589.00000	601	17.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			0.00000	518	14.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			0.00000	102	14.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			0.00000	395	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			0.00000	178	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			0.00000	266	16.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			0.00000	349	16.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			0.00000	206	17.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			0.00000	489	17.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.69740		6.72130		16.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			382.00000	367	16.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			361.00000	370	16.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			344.00000	330	16.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			423.00000	433	16.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			327.00000	314	16.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			456.00000	466	16.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			521.00000	503	14.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			199.00000	205	14.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			468.00000	451	15.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			247.00000	254	15.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			423.00000	407	15.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			301.00000	309	15.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			311.00000	298	16.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			490.00000	501	16.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			281.00000	269	17.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			560.00000	572	17.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			255.00000	244	17.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			634.00000	647	17.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			224.00000	213	17.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			702.00000	716	17.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			580.00000	561	14.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			159.00000	164	14.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives:</b>								<b>358,401,010.40</b>	<b>39,555</b>	<b>393,923.00</b>

**Grand Total:** 358,401,010.40 39,555 393,923.00