

Daily MTM Report

Daily summary for 18/09/2008

Contract Details	Strike Call/ Put	MTM Yield	Market Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR1 On 06/10/2008 Bond		18.62100	99.34116	18.63300	99.29038			0.00	0	0.00
R153 On 31/08/2010 Bond		9.75500	106.41172	9.78000	106.33888			0.00	0	0.00
R157 On 15/09/2015 Bond		9.06500	122.8618	9.08000	122.74443			0.00	0	0.00
R186 On 21/12/2026 Bond		8.72500	118.72892	8.75000	118.44804			0.00	0	0.00
R196 On 28/02/2009 Bond		12.06000	99.79045	12.07300	99.75375			0.00	0	0.00
R201 On 21/12/2014 Bond		9.20500	100.09795	9.22000	100.0042			0.00	0	0.00
R203 On 15/09/2017 Bond		9.04000	95.39065	9.06000	95.25002			0.00	0	0.00
R204 On 21/12/2018 Bond		9.00000	95.4311	9.01500	95.31352			0.00	0	0.00
R206 On 15/01/2014 Bond		9.20500	94.37034	9.22000	94.28804			0.00	0	0.00
R207 On 15/01/2020 Bond		8.99000	89.16457	9.01000	89.01479			0.00	0	0.00
R209 On 31/03/2036 Bond		8.37500	77.16345	8.40000	76.92966			0.00	0	0.00

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

Derivatives

\$ / R On 12/12/2008 Currency Future		8.37140	8.3714	8.38910	8.3891		19.54	249,919,775.60	29,854	238,843.00
\$ / R On 12/12/2008 Currency Future	8.40 Call		301	304.00000	304	301	19.54	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40 Put		330	315.00000	315	330	19.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30 Call		343	347.00000	347	343	19.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30 Put		272	258.00000	258	272	19.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50 Call		264	266.00000	266	264	19.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50 Put		392	377.00000	377	392	19.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90 Call		578	587.00000	587	578	17.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90 Put		106	98.00000	98	106	17.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00 Call		507	515.00000	515	507	17.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00 Put		135	125.00000	125	135	17.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10 Call		445	452.00000	452	445	18.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10 Put		174	163.00000	163	174	18.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20 Call		391	396.00000	396	391	18.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20 Put		220	207.00000	207	220	18.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60 Call		231	233.00000	233	231	20.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60 Put		460	444.00000	444	460	20.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70 Call		203	204.00000	204	203	20.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70 Put		532	515.00000	515	532	20.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10 Call		445	452.00000	452	445	18.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10 Put		174	163.00000	163	174	18.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20 Call		391	396.00000	396	391	18.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20 Put		220	207.00000	207	220	18.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60 Call		231	233.00000	233	231	20.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60 Put		460	444.00000	444	460	20.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80 Call		178	179.00000	179	178	21.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80 Put		607	590.00000	590	607	21.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future		8.54590	8.5459	8.56740	8.5674		19.36	3,358,538.70	393	26,085.00
\$ / R On 16/03/2009 Currency Future	8.55 Call		460	466.00000	466	460	19.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55 Put		464	449.00000	449	464	19.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45 Call		502	508.00000	508	502	19.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45 Put		406	391.00000	391	406	19.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50 Call		480	487.00000	487	480	19.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50 Put		434	419.00000	419	434	19.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05 Call		712	723.00000	723	712	18.07	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.05 Put		216	205.00000	205	216	18.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15 Call		648	658.00000	658	648	18.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15 Put		252	240.00000	240	252	18.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25 Call		594	603.00000	603	594	18.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25 Put		299	286.00000	286	299	18.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35 Call		546	553.00000	553	546	18.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35 Put		350	336.00000	336	350	18.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65 Call		421	427.00000	427	421	19.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65 Put		526	510.00000	510	526	19.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75 Call		386	391.00000	391	386	19.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75 Put		590	574.00000	574	590	19.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85 Call		354	359.00000	359	354	20.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85 Put		658	641.00000	641	658	20.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35 Call		546	553.00000	553	546	18.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35 Put		350	336.00000	336	350	18.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45 Call		502	508.00000	508	502	19.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45 Put		406	391.00000	391	406	19.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85 Call		354	359.00000	359	354	20.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85 Put		658	641.00000	641	658	20.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95 Call		325	329.00000	329	325	20.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95 Put		729	712.00000	712	729	20.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future		8.71430	8.7143	8.74200	8.742		19.09	9,150,015.00	1,050	1,052.00
\$ / R On 12/06/2009 Currency Future	8.75 Call		554	569.00000	569	554	19.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75 Put		590	577.00000	577	590	19.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65 Call		593	610.00000	610	593	18.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65 Put		529	518.00000	518	529	18.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85 Call		516	531.00000	531	516	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85 Put		652	639.00000	639	652	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25 Call		783	806.00000	806	783	17.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25 Put		319	314.00000	314	319	17.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35 Call		727	745.00000	745	727	18.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35 Put		363	353.00000	353	363	18.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45 Call		679	696.00000	696	679	18.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45 Put		414	404.00000	404	414	18.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55 Call		634	651.00000	651	634	18.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55 Put		470	459.00000	459	470	18.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95 Call		481	495.00000	495	481	19.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95 Put		717	703.00000	703	717	19.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05 Call		449	462.00000	462	449	19.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05 Put		785	770.00000	770	785	19.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95 Call		481	495.00000	495	481	19.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95 Put		717	703.00000	703	717	19.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15 Call		416	432.00000	432	416	20.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15 Put		852	840.00000	840	852	20.02	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.30 Call		753	0.00000	0	753	17.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30 Put		339	0.00000	0	339	17.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40 Call		702	0.00000	0	702	18.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40 Put		388	0.00000	0	388	18.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50 Call		656	0.00000	0	656	18.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50 Put		442	0.00000	0	442	18.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60 Call		614	0.00000	0	614	18.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60 Put		499	0.00000	0	499	18.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70 Call		574	0.00000	0	574	19.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70 Put		559	0.00000	0	559	19.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80 Call		535	0.00000	0	535	19.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80 Put		620	0.00000	0	620	19.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90 Call		498	0.00000	0	498	19.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90 Put		684	0.00000	0	684	19.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00 Call		465	0.00000	0	465	19.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00 Put		751	0.00000	0	751	19.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10 Call		434	0.00000	0	434	20.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10 Put		820	0.00000	0	820	20.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future		15.16930	15.1693	14.98610	14.9861		17.54	2,669,796.80	176	14,795.00
£ / R On 12/12/2008 Currency Future	15.00 Call		588	501.00000	501	588	17.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00 Put		418	515.00000	515	418	17.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75 Call		717	613.00000	613	717	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75 Put		298	376.00000	376	298	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60 Call		814	692.00000	692	814	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60 Put		245	306.00000	306	245	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35 Call		991	855.00000	855	991	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35 Put		171	219.00000	219	171	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45 Call		918	787.00000	787	918	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45 Put		198	251.00000	251	198	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55 Call		848	723.00000	723	848	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55 Put		228	287.00000	287	228	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65 Call		781	664.00000	664	781	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65 Put		262	328.00000	328	262	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85 Call		662	565.00000	565	662	16.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85 Put		343	429.00000	429	343	16.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95 Call		611	521.00000	521	611	17.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95 Put		392	485.00000	485	392	17.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05 Call		565	481.00000	481	565	17.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05 Put		445	545.00000	545	445	17.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15 Call		522	443.00000	443	522	17.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15 Put		502	607.00000	607	502	17.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70 Call		749	638.00000	638	749	16.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70 Put		279	352.00000	352	279	16.62	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.80 Call		689	588.00000	588	689	16.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80 Put		320	402.00000	402	320	16.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90 Call		636	543.00000	543	636	16.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90 Put		367	457.00000	457	367	16.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10 Call		543	461.00000	461	543	17.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10 Put		473	575.00000	575	473	17.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20 Call		501	425.00000	425	501	17.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20 Put		532	639.00000	639	532	17.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30 Call		462	392.00000	392	462	17.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30 Put		593	706.00000	706	593	17.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40 Call		426	362.00000	362	426	18.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40 Put		657	776.00000	776	657	18.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25 Call		481	0.00000	0	481	17.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25 Put		562	0.00000	0	562	17.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35 Call		444	0.00000	0	444	18.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35 Put		625	0.00000	0	625	18.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45 Call		410	0.00000	0	410	18.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45 Put		690	0.00000	0	690	18.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55 Call		379	0.00000	0	379	18.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55 Put		759	0.00000	0	759	18.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future		15.38570	15.3857	15.21620	15.2162		17.58	0.00	0	12,054.00
£ / R On 16/03/2009 Currency Future	15.20 Call		832	755.00000	755	832	17.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20 Put		647	739.00000	739	647	17.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00 Call		924	840.00000	840	924	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00 Put		538	623.00000	623	538	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60 Call		1167	1,052.00000	1052	1,167	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60 Put		381	436.00000	436	381	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70 Call		1103	992.00000	992	1,103	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70 Put		417	475.00000	475	417	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80 Call		1041	933.00000	933	1,041	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80 Put		455	517.00000	517	455	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90 Call		981	885.00000	885	981	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90 Put		496	569.00000	569	496	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10 Call		877	797.00000	797	877	17.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10 Put		591	681.00000	681	591	17.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30 Call		790	715.00000	715	790	17.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30 Put		704	799.00000	799	704	17.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40 Call		748	678.00000	678	748	17.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40 Put		763	861.00000	861	763	17.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80 Call		1041	933.00000	933	1,041	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80 Put		455	517.00000	517	455	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90 Call		981	885.00000	885	981	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90 Put		496	569.00000	569	496	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30 Call		790	715.00000	715	790	17.42	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.30 Put		704	799.00000	799	704	17.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40 Call		748	678.00000	678	748	17.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40 Put		763	861.00000	861	763	17.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50 Call		709	642.00000	642	709	17.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50 Put		824	926.00000	926	824	17.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60 Call		672	609.00000	609	672	17.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60 Put		887	993.00000	993	887	17.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70 Call		638	0.00000	0	638	18.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70 Put		952	0.00000	0	952	18.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80 Call		605	0.00000	0	605	18.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80 Put		1019	0.00000	0	1,019	18.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future		15.60540	15.6054	15.44600	15.446		17.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45 Call		999	927.00000	927	999	17.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45 Put		843	931.00000	931	843	17.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25 Call		1084	1,009.00000	1009	1,084	17.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25 Put		728	813.00000	813	728	17.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20 Call		1107	1,030.00000	1030	1,107	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20 Put		701	784.00000	784	701	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80 Call		1339	1,237.00000	1237	1,339	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80 Put		533	591.00000	591	533	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90 Call		1278	1,179.00000	1179	1,278	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90 Put		572	633.00000	633	572	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00 Call		1219	1,123.00000	1123	1,219	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00 Put		614	677.00000	677	614	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10 Call		1162	1,073.00000	1073	1,162	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10 Put		657	727.00000	727	657	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30 Call		1062	988.00000	988	1,062	17.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30 Put		756	842.00000	842	756	17.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40 Call		1019	948.00000	948	1,019	17.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40 Put		813	902.00000	902	813	17.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50 Call		979	908.00000	908	979	17.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50 Put		873	962.00000	962	873	17.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60 Call		938	869.00000	869	938	17.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60 Put		932	1,023.00000	1023	932	17.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80 Call		1339	1,237.00000	1237	1,339	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80 Put		533	591.00000	591	533	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90 Call		1278	1,179.00000	1179	1,278	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90 Put		572	633.00000	633	572	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30 Call		1062	988.00000	988	1,062	17.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30 Put		756	842.00000	842	756	17.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40 Call		1019	948.00000	948	1,019	17.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40 Put		813	902.00000	902	813	17.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05 Call		1190	1,096.00000	1096	1,190	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05 Put		635	700.00000	700	635	16.94	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.15 Call		1134	1,051.00000	1051	1,134	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15 Put		679	755.00000	755	679	16.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35 Call		1040	969.00000	969	1,040	17.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35 Put		785	873.00000	873	785	17.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55 Call		958	888.00000	888	958	17.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55 Put		903	992.00000	992	903	17.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65 Call		918	851.00000	851	918	17.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65 Put		963	1,055.00000	1055	963	17.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75 Call		879	815.00000	815	879	17.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75 Put		1024	1,119.00000	1119	1,024	17.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85 Call		843	781.00000	781	843	17.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85 Put		1087	1,185.00000	1185	1,087	17.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70 Call		898	0.00000	0	898	17.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70 Put		993	0.00000	0	993	17.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80 Call		861	0.00000	0	861	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80 Put		1055	0.00000	0	1,055	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90 Call		825	0.00000	0	825	17.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90 Put		1120	0.00000	0	1,120	17.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00 Call		791	0.00000	0	791	18.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00 Put		1186	0.00000	0	1,186	18.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future		12.04610	12.0461	11.89300	11.893		19.27	6,721,723.80	558	41,802.00
€ / R On 12/12/2008 Currency Future	11.90 Call		511	417.00000	417	511	18.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90 Put		365	424.00000	424	365	18.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75 Call		586	483.00000	483	586	18.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75 Put		289	340.00000	340	289	18.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70 Call		613	506.00000	506	613	18.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70 Put		267	313.00000	313	267	18.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65 Call		642	531.00000	531	642	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65 Put		246	288.00000	288	246	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55 Call		707	585.00000	585	707	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55 Put		211	242.00000	242	211	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30 Call		885	750.00000	750	885	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30 Put		139	157.00000	157	139	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40 Call		811	680.00000	680	811	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40 Put		165	187.00000	187	165	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50 Call		741	614.00000	614	741	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50 Put		194	221.00000	221	194	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60 Call		674	558.00000	558	674	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60 Put		228	265.00000	265	228	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80 Call		559	460.00000	460	559	18.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80 Put		313	367.00000	367	313	18.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00 Call		466	378.00000	378	466	19.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00 Put		420	485.00000	485	420	19.12	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.10 Call		425	343.00000	343	425	19.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10 Put		479	550.00000	550	479	19.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35 Call		847	715.00000	715	847	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35 Put		151	172.00000	172	151	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45 Call		775	647.00000	647	775	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45 Put		179	204.00000	204	179	18.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85 Call		534	438.00000	438	534	18.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85 Put		338	395.00000	395	338	18.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95 Call		488	397.00000	397	488	18.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95 Put		392	454.00000	454	392	18.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05 Call		445	360.00000	360	445	19.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05 Put		449	517.00000	517	449	19.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15 Call		405	326.00000	326	405	19.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15 Put		509	583.00000	583	509	19.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20 Call		387	311.00000	311	387	19.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20 Put		541	618.00000	618	541	19.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30 Call		352	282.00000	282	352	19.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30 Put		606	689.00000	689	606	19.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85 Call		534	0.00000	0	534	18.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85 Put		338	0.00000	0	338	18.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25 Call		369	0.00000	0	369	19.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25 Put		573	0.00000	0	573	19.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35 Call		336	0.00000	0	336	20.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35 Put		640	0.00000	0	640	20.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45 Call		306	0.00000	0	306	20.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45 Put		710	0.00000	0	710	20.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future		12.25280	12.2528	12.09750	12.0975		18.95	0.00	0	12,810.00
€ / R On 16/03/2009 Currency Future	12.10 Call		712	619.00000	619	712	18.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10 Put		560	622.00000	622	560	18.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00 Call		757	661.00000	661	757	18.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00 Put		504	564.00000	564	504	18.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90 Call		804	704.00000	704	804	18.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90 Put		451	506.00000	506	451	18.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50 Call		1048	921.00000	921	1,048	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50 Put		295	324.00000	324	295	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60 Call		982	859.00000	859	982	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60 Put		329	361.00000	361	329	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70 Call		919	799.00000	799	919	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70 Put		366	402.00000	402	366	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80 Call		858	750.00000	750	858	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80 Put		406	452.00000	452	406	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20 Call		670	580.00000	580	670	18.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20 Put		617	683.00000	683	617	18.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30 Call		630	544.00000	544	630	19.05	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.30 Put		677	746.00000	746	677	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55 Call		1015	890.00000	890	1,015	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55 Put		312	342.00000	342	312	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65 Call		950	829.00000	829	950	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65 Put		347	381.00000	381	347	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75 Call		888	774.00000	774	888	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75 Put		386	426.00000	426	386	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85 Call		829	726.00000	726	829	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85 Put		426	479.00000	479	426	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95 Call		780	682.00000	682	780	18.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95 Put		477	535.00000	535	477	18.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05 Call		734	640.00000	640	734	18.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05 Put		531	592.00000	592	531	18.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15 Call		692	599.00000	599	692	18.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15 Put		589	652.00000	652	589	18.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25 Call		650	562.00000	562	650	18.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25 Put		647	714.00000	714	647	18.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35 Call		610	527.00000	527	610	19.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35 Put		707	779.00000	779	707	19.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80 Call		858	750.00000	750	858	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80 Put		406	452.00000	452	406	18.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30 Call		630	544.00000	544	630	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30 Put		677	746.00000	746	677	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40 Call		591	510.00000	510	591	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40 Put		739	812.00000	812	739	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50 Call		556	478.00000	478	556	19.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50 Put		803	881.00000	881	803	19.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05 Call		734	0.00000	0	734	18.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05 Put		531	0.00000	0	531	18.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15 Call		692	0.00000	0	692	18.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15 Put		589	0.00000	0	589	18.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45 Call		573	0.00000	0	573	19.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45 Put		770	0.00000	0	770	19.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55 Call		539	0.00000	0	539	19.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55 Put		836	0.00000	0	836	19.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65 Call		506	0.00000	0	506	19.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65 Put		904	0.00000	0	904	19.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future		12.43690	12.4369	12.29020	12.2902		18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30 Call		857	772.00000	772	857	18.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30 Put		720	782.00000	782	720	18.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20 Call		899	813.00000	813	899	18.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20 Put		662	723.00000	723	662	18.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10 Call		943	854.00000	854	943	18.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10 Put		606	664.00000	664	606	18.24	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.15 Call		920	833.00000	833	920	18.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15 Put		633	693.00000	693	633	18.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70 Call		1171	1,057.00000	1057	1,171	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70 Put		435	467.00000	467	435	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80 Call		1110	999.00000	999	1,110	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80 Put		473	508.00000	508	473	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90 Call		1051	942.00000	942	1,051	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90 Put		514	552.00000	552	514	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00 Call		994	897.00000	897	994	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00 Put		557	606.00000	606	557	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40 Call		817	733.00000	733	817	18.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40 Put		780	843.00000	843	780	18.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50 Call		777	697.00000	697	777	19.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50 Put		840	907.00000	907	840	19.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75 Call		1140	1,028.00000	1028	1,140	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75 Put		454	488.00000	488	454	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85 Call		1080	970.00000	970	1,080	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85 Put		493	530.00000	530	493	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95 Call		1022	919.00000	919	1,022	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95 Put		535	579.00000	579	535	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05 Call		966	875.00000	875	966	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05 Put		579	635.00000	635	579	18.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25 Call		878	792.00000	792	878	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25 Put		691	752.00000	752	691	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35 Call		838	752.00000	752	838	18.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35 Put		751	812.00000	812	751	18.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45 Call		797	715.00000	715	797	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45 Put		810	875.00000	875	810	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55 Call		758	679.00000	679	758	19.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55 Put		871	939.00000	939	871	19.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10 Call		943	854.00000	854	943	18.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10 Put		606	664.00000	664	606	18.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60 Call		739	662.00000	662	739	19.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60 Put		902	972.00000	972	902	19.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70 Call		703	630.00000	630	703	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70 Put		966	1,039.00000	1039	966	19.34	0.00	0	0.00
ALBI On 06/11/2008 Index Future		271.96300	271.963	271.76000	271.76		0.00	0.00	0	603.00
ALBI On 06/11/2008 Index Future	265.00 Call		71372	69,582.00000	69582	71,372	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00 Put		1742	1,982.00000	1982	1,742	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future		280.18400	280.184	279.97600	279.976		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future		285.24900	285.249	285.34000	285.34		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future		114.99100	114.991	114.94200	114.942		0.00	0.00	0	6.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 05/02/2009 Index Future		118.38000	118.38	118.33000	118.33		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		121.81100	121.811	121.75800	121.758		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi		273.84550	273.8455	273.67250	273.6725		0.00	5,476,910.00	2	150.00
GOVI On 06/11/2008 jGovi	274.00 Call		19257	18,621.00000	18621	19,257	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00 Put		20802	21,896.00000	21896	20,802	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi		281.91700	281.917	281.73750	281.7375		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi		290.08700	290.087	289.90050	289.9005		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future		327.46800	327.468	327.41400	327.414		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future		336.99200	336.992	336.93200	336.932		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		346.50600	346.506	346.61700	346.617		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		10.81800	0.05825	10.89000	0.05945		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		9.71000	0.02277	9.71500	0.02299		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.96100	0.13122	8.97900	0.13258		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		9.91400	0.11555	9.92100	0.11575		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.55500	0.12098	9.56400	0.1214		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.56900	0.13717	9.59500	0.13874		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.45700	0.10149	9.49000	0.10365		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.12100	12.121	12.13300	12.133		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		11.92500	0.02887	11.92600	0.02887		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.50800	0.02789	11.62800	0.02817		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.02600	0.02675	11.15300	0.02705		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		10.23900	0.02489	10.38800	0.02525		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		10.10000	0.02456	10.16500	0.02472		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		10.43200	0.18483	10.50700	0.186		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		10.09600	0.17967	10.17800	0.18094		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		9.80500	0.17522	9.87300	0.17627		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		9.56100	0.358	9.57600	0.35839		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		9.53400	0.37357	9.56300	0.37423		0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN05 On 07/05/2009 jNote		9.38800	0.36864	9.40400	0.36889		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.17200	0.5801	9.18600	0.58059		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.18300	0.59096	9.21200	0.59201		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote		9.07700	0.5869	9.10100	0.58777		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod		11.799000.0098595291		11.80000	-0.0098584235		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod		11.88200 -0.009960595		11.88800	-0.0099711594		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod		12.013000.0100814167		12.02400	-0.0101048141		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod		11.986000.0200287612		11.99700	-0.0200755858		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future		261.91500	261.915	261.58600	261.586		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future		269.63500	269.635	269.29500	269.295		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future		277.44900	277.449	277.09700	277.097		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future		9.58700	108.07458	9.60600	108.04262		3.00	0.00	0	8,532.00
R153 On 06/11/2008 Bond Future	9.25 Call		244	238.00000	238	244	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25 Put		813	839.00000	839	813	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00 Call		135	132.00000	132	135	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00 Put		1129	1,158.00000	1158	1,129	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future		9.18300	111.23963	9.20500	111.20734		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00 Call		1549	1,528.00000	1528	1,549	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00 Put		359	370.00000	370	359	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future		8.65000	107.79442	8.67700	107.76054		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25 Call		2105	2,089.00000	2089	2,105	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25 Put		1356	1,374.00000	1374	1,356	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future		9.00200	124.70673	9.01100	124.65498		8.80	0.00	0	8,088.00
R157 On 06/11/2008 Bond Future	8.75 Call		979	975.00000	975	979	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75 Put		2439	2,488.00000	2488	2,439	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50 Call		3394	3,367.00000	3367	3,394	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50 Put		573	598.00000	598	573	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25 Call		6986	6,941.00000	6941	6,986	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25 Put		76	83.00000	83	76	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future		8.86300	128.27586	8.87300	128.21967		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75 Call		2473	2,456.00000	2456	2,473	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75 Put		3110	3,149.00000	3149	3,110	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25 Call		3987	3,961.00000	3961	3,987	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25 Put		1837	1,867.00000	1867	1,837	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00 Call		6918	6,879.00000	6879	6,918	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00 Put		740	757.00000	757	740	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50 Call		4884	4,853.00000	4853	4,884	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50 Put		1371	1,396.00000	1396	1,371	8.90	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future		8.71300	125.05017	8.72300	124.9953		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00 Call		4268	4,243.00000	4243	4,268	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00 Put		2706	2,736.00000	2736	2,706	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future		8.67700	120.58079	8.69600	120.38781		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50 Call		259	227.00000	227	259	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50 Put		2080	2,241.00000	2241	2,080	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future		8.57200	118.91746	8.59200	118.71292		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25 Call		6689	6,492.00000	6492	6,689	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25 Put		44	52.00000	52	44	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future		8.46900	122.49333	8.49000	122.27724		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00 Call		5608	5,423.00000	5423	5,608	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00 Put		321	352.00000	352	321	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future		11.84400	101.41304	11.85300	101.41041		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75 Call		375	381.00000	381	375	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75 Put		1288	1,297.00000	1297	1,288	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future		11.24200	104.42109	11.24100	104.42114		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75 Call		1278	1,282.00000	1282	1,278	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75 Put		1303	1,307.00000	1307	1,303	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future		10.92500	101.6503	10.94500	101.64437		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00 Call		1624	1,624.00000	1624	1,624	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00 Put		1602	1,608.00000	1608	1,602	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future		9.13100	101.64765	9.14000	101.60666		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75 Call		177	175.00000	175	177	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75 Put		1932	1,971.00000	1971	1,932	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future		8.98000	100.17613	8.98900	100.13606		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25 Call		1918	1,896.00000	1896	1,918	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25 Put		724	742.00000	742	724	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future		8.82600	103.06654	8.83600	103.02311		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25 Call		2691	2,665.00000	2665	2,691	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25 Put		871	888.00000	888	871	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future		8.98500	96.85975	8.99400	96.80719		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50 Call		41	41.00000	41	41	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50 Put		2930	2,982.00000	2982	2,930	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future		8.84800	99.81332	8.85800	99.75539		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25 Call		2694	2,652.00000	2652	2,694	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25 Put		400	416.00000	416	400	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future		8.70800	98.60483	8.71700	98.55314		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00 Call		2520	2,489.00000	2489	2,520	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00 Put		861	881.00000	881	861	0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 06/11/2008 Bond Future		8.93600	96.96451	8.94500	96.90784		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50 Call		47	45.00000	45	47	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50 Put		2847	2,902.00000	2902	2,847	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future		8.80900	95.84515	8.81800	95.78869		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25 Call		2994	2,950.00000	2950	2,994	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25 Put		279	292.00000	292	279	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future		8.68100	98.72823	8.69100	98.66581		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00 Call		2728	2,687.00000	2687	2,728	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00 Put		762	784.00000	784	762	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future		9.11300	95.86519	9.12200	95.83018		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00 Call		4	4.00000	4	4	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00 Put		4461	4,496.00000	4496	4,461	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future		8.91000	95.00212	8.91900	94.96806		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25 Call		1914	1,894.00000	1894	1,914	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25 Put		637	652.00000	652	637	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future		8.70500	97.85599	8.71500	97.81929		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00 Call		2141	2,122.00000	2122	2,141	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00 Put		1066	1,083.00000	1083	1,066	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future		8.93100	90.59284	8.95000	90.47085		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50 Call		32	29.00000	29	32	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50 Put		2861	2,979.00000	2979	2,861	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future		8.81100	89.6995	8.83100	89.57116		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25 Call		2985	2,880.00000	2880	2,985	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25 Put		224	246.00000	246	224	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future		8.69700	92.39192	8.71700	92.26382		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00 Call		2605	2,518.00000	2518	2,605	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00 Put		690	731.00000	731	690	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future		8.33600	78.35926	8.35600	78.18483		0.00	0.00	0	6,546.00
R209 On 06/11/2008 Bond Future	7.75 Call		0	0.00000	0	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75 Put		5409	5,584.00000	5584	5,409	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future		8.24900	80.74084	8.26800	80.57267		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00 Call		6227	6,060.00000	6060	6,227	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00 Put		4	5.00000	5	4	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future		8.16300	79.99817	8.18200	79.82758		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00 Call		6994	6,826.00000	6826	6,994	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00 Put		11	13.00000	13	11	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future		270.31100	270.311	270.13500	270.135		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future		278.27800	278.278	278.09600	278.096		0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 07/05/2009 Index Future		286.34200	286.342	286.15300	286.153		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future		6.65350	6.6535	6.54000	6.54		15.81	0.00	0	5,914.00
ZAAD On 12/12/2008 Currency Future	6.55 Call		248	195.00000	195	248	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55 Put		145	205.00000	205	145	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60 Call		225	177.00000	177	225	15.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60 Put		172	237.00000	237	172	15.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65 Call		204	160.00000	160	204	15.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65 Put		201	270.00000	270	201	15.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20 Call		487	395.00000	395	487	14.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20 Put		33	55.00000	55	33	14.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30 Call		407	324.00000	324	407	14.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30 Put		53	84.00000	84	53	14.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40 Call		335	264.00000	264	335	14.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40 Put		82	124.00000	124	82	14.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50 Call		275	216.00000	216	275	14.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50 Put		121	176.00000	176	121	14.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70 Call		185	145.00000	145	185	16.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70 Put		232	305.00000	305	232	16.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80 Call		152	120.00000	120	152	16.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80 Put		299	380.00000	380	299	16.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90 Call		126	100.00000	100	126	17.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90 Put		373	460.00000	460	373	17.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00 Call		105	80.00000	80	105	18.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00 Put		452	540.00000	540	452	18.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15 Call		530	433.00000	433	530	14.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15 Put		26	43.00000	43	26	14.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25 Call		446	358.00000	358	446	14.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25 Put		42	68.00000	68	42	14.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35 Call		370	292.00000	292	370	14.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35 Put		66	102.00000	102	66	14.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45 Call		303	238.00000	238	303	14.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45 Put		100	148.00000	148	100	14.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65 Call		204	160.00000	160	204	15.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65 Put		201	270.00000	270	201	15.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75 Call		168	132.00000	132	168	16.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75 Put		264	342.00000	342	264	16.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85 Call		139	109.00000	109	139	17.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85 Put		335	419.00000	419	335	17.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95 Call		115	91.00000	91	115	17.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95 Put		412	501.00000	501	412	17.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55 Call		248	0.00000	0	248	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55 Put		145	0.00000	0	145	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05 Call		96	0.00000	0	96	18.61	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest	
ZAAD On 12/12/2008 Currency Future	7.05 Put		493	0.00000		0	493	18.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future		6.73230	6.7323	6.61680		6.6168		16.19	0.00	0	360.00
ZAAD On 16/03/2009 Currency Future	6.60 Call		359	304.00000		304	359	15.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60 Put		227	287.00000		287	227	15.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65 Call		337	284.00000		284	337	15.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65 Put		255	317.00000		317	255	15.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70 Call		316	266.00000		266	316	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70 Put		283	349.00000		349	283	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75 Call		296	249.00000		249	296	16.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75 Put		314	382.00000		382	314	16.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30 Call		534	453.00000		453	534	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30 Put		102	136.00000		136	102	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40 Call		467	395.00000		395	467	14.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40 Put		135	178.00000		178	135	14.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50 Call		409	346.00000		346	409	15.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50 Put		177	229.00000		229	177	15.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80 Call		278	234.00000		234	278	16.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80 Put		345	417.00000		417	345	16.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90 Call		244	206.00000		206	244	16.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90 Put		412	489.00000		489	412	16.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00 Call		216	182.00000		182	216	17.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00 Put		484	565.00000		565	484	17.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10 Call		191	154.00000		154	191	17.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10 Put		559	637.00000		637	559	17.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25 Call		571	485.00000		485	571	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25 Put		89	118.00000		118	89	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35 Call		499	423.00000		423	499	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35 Put		116	156.00000		156	116	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45 Call		437	369.00000		369	437	14.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45 Put		154	203.00000		203	154	14.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55 Call		383	324.00000		324	383	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55 Put		200	257.00000		257	200	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85 Call		260	219.00000		219	260	16.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85 Put		378	453.00000		453	378	16.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95 Call		230	194.00000		194	230	17.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95 Put		447	527.00000		527	447	17.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05 Call		203	167.00000		167	203	17.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05 Put		521	601.00000		601	521	17.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20 Call		610	518.00000		518	610	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20 Put		77	102.00000		102	77	14.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40 Call		467	395.00000		395	467	14.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40 Put		135	178.00000		178	135	14.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70 Call		316	266.00000		266	316	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70 Put		283	349.00000		349	283	15.96	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Marke Price	Previous MTM	Previous Price	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.90 Call		244	206.00000	206	244	16.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90 Put		412	489.00000	489	412	16.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55 Call		383	0.00000	0	383	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55 Put		200	0.00000	0	200	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05 Call		203	0.00000	0	203	17.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05 Put		521	0.00000	0	521	17.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15 Call		180	0.00000	0	180	18.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15 Put		598	0.00000	0	598	18.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future		6.80330	6.8033	6.69740	6.6974		16.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70 Call		416	367.00000	367	416	15.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70 Put		312	370.00000	370	312	15.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80 Call		375	330.00000	330	375	16.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80 Put		372	433.00000	433	372	16.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85 Call		356	314.00000	314	356	16.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85 Put		403	466.00000	466	403	16.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40 Call		570	503.00000	503	570	14.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40 Put		166	205.00000	205	166	14.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50 Call		511	451.00000	451	511	14.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50 Put		208	254.00000	254	208	14.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60 Call		460	407.00000	407	460	15.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60 Put		257	309.00000	309	257	15.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90 Call		339	298.00000	298	339	16.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90 Put		435	501.00000	501	435	16.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00 Call		306	269.00000	269	306	16.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00 Put		503	572.00000	572	503	16.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10 Call		277	244.00000	244	277	17.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10 Put		574	647.00000	647	574	17.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20 Call		251	213.00000	213	251	17.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20 Put		648	716.00000	716	648	17.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30 Call		638	561.00000	561	638	14.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30 Put		135	164.00000	164	135	14.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40 Call		570	0.00000	0	570	14.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40 Put		166	0.00000	0	166	14.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90 Call		339	0.00000	0	339	16.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90 Put		435	0.00000	0	435	16.48	0.00	0	0.00

Total for Derivatives:								277,296,759.90	32,033	400,473.00
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Grand Total:								277,296,759.90	32,033	400,473.00
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