

Daily MTM Report

Daily summary for 19/09/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR1 On 06/10/2008 Bond			18.58300		18.62100			0.00	0	0.00
R153 On 31/08/2010 Bond			9.69000		9.75500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.00000		9.06500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.65500		8.72500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.00600		12.06000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.14000		9.20500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.98000		9.04000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.95000		9.00000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.14000		9.20500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.93000		8.99000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.31000		8.37500			0.00	0	0.00

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

Derivatives

\$ / R On 12/12/2008 Currency Future			8.12450	8.37140		18.72	389,772,887.50	47,975	231,571.00
\$ / R On 12/12/2008 Currency Future	8.00	Call		507.00000	348	18.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put		135.00000	223	18.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call		343.00000	229	19.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put		272.00000	404	19.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call		301.00000	199	20.13	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put		330.00000	475	20.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call		264.00000	174	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put		392.00000	549	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call		578.00000	399	17.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put		106.00000	175	17.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call		445.00000	303	18.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put		174.00000	278	18.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call		391.00000	263	19.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put		220.00000	339	19.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call		231.00000	145	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put		460.00000	621	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call		203.00000	120	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put		532.00000	696	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call		445.00000	303	18.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put		174.00000	278	18.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call		391.00000	263	19.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put		220.00000	339	19.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call		231.00000	145	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put		460.00000	621	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call		178.00000	99	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put		607.00000	775	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call		0.00000	525	17.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put		0.00000	100	17.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call		0.00000	458	17.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put		0.00000	134	17.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call		0.00000	399	17.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put		0.00000	175	17.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call		0.00000	229	19.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put		0.00000	404	19.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.29470	8.54590		18.83	2,413,757.70	291	26,205.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		460.00000	344	19.63	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	8.55	Put			464.00000	599	19.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			502.00000	377	19.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			406.00000	532	19.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			480.00000	360	19.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			434.00000	565	19.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			712.00000	542	17.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			216.00000	298	17.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			648.00000	496	18.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			252.00000	351	18.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			594.00000	453	18.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			299.00000	408	18.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			546.00000	413	18.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			350.00000	468	18.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			421.00000	314	19.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			526.00000	669	19.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			386.00000	284	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			590.00000	739	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			354.00000	253	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			658.00000	808	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			546.00000	413	18.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			350.00000	468	18.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			502.00000	377	19.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			406.00000	532	19.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			354.00000	253	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			658.00000	808	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			325.00000	224	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			729.00000	879	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			0.00000	622	17.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	227	17.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			0.00000	568	17.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	273	17.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			0.00000	518	18.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	324	18.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			0.00000	474	18.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	380	18.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			0.00000	432	18.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	438	18.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			0.00000	394	19.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	500	19.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			0.00000	329	19.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	634	19.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			0.00000	300	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	706	20.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.45530		8.71430		18.82	8,793,512.00	1,040	2,092.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			574.00000	453	19.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.70	Put			559.00000	698	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			554.00000	437	19.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			590.00000	732	19.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			593.00000	470	19.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			529.00000	664	19.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			516.00000	407	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			652.00000	801	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			783.00000	626	18.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			319.00000	421	18.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			727.00000	584	18.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			363.00000	479	18.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			679.00000	544	18.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			414.00000	539	18.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			634.00000	505	19.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			470.00000	600	19.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			481.00000	372	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			717.00000	867	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			449.00000	339	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			785.00000	934	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			481.00000	372	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			717.00000	867	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			416.00000	309	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			852.00000	1,004	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			753.00000	605	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			339.00000	450	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			702.00000	564	18.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			388.00000	508	18.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			656.00000	524	18.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			442.00000	569	18.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			614.00000	487	19.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			499.00000	632	19.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			535.00000	422	19.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			620.00000	766	19.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			498.00000	389	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			684.00000	834	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			465.00000	355	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			751.00000	900	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			434.00000	324	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			820.00000	969	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			0.00000	723	17.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			0.00000	318	17.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			0.00000	673	17.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			0.00000	367	17.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			0.00000	505	19.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			0.00000	600	19.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.65	Call			0.00000	470	19.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			0.00000	664	19.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			14.80980		15.16930		16.95	59,920,450.80	4,046	15,995.00
£ / R On 12/12/2008 Currency Future	15.15	Call			522.00000	360	17.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			502.00000	701	17.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			588.00000	409	17.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			418.00000	599	17.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			717.00000	506	16.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			298.00000	446	16.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			814.00000	574	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			245.00000	364	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			991.00000	713	15.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			171.00000	253	15.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			918.00000	652	16.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			198.00000	293	16.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			848.00000	599	16.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			228.00000	339	16.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			781.00000	551	16.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			262.00000	391	16.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			662.00000	465	17.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			343.00000	505	17.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			611.00000	427	17.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			392.00000	567	17.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			565.00000	392	17.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			445.00000	632	17.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			749.00000	528	16.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			279.00000	418	16.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			689.00000	485	16.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			320.00000	475	16.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			636.00000	445	17.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			367.00000	535	17.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			543.00000	376	17.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			473.00000	666	17.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			501.00000	346	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			532.00000	736	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			462.00000	311	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			593.00000	801	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			426.00000	278	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			657.00000	868	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			481.00000	328	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			562.00000	768	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			444.00000	294	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			625.00000	834	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			410.00000	263	18.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.45	Put		690.00000	903	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call		379.00000	235	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put		759.00000	975	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call		0.00000	681	15.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put		0.00000	271	15.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call		0.00000	625	16.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put		0.00000	315	16.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		0.00000	574	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		0.00000	364	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		0.00000	376	17.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		0.00000	666	17.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.03150	15.38570		17.31	75,157.50	5	12,049.00
£ / R On 16/03/2009 Currency Future	15.40	Call		748.00000	590	17.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		763.00000	958	17.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call		832.00000	658	17.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put		647.00000	827	17.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		924.00000	736	17.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		538.00000	705	17.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		1,167.00000	920	16.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		381.00000	488	16.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		1,103.00000	867	16.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		417.00000	536	16.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		1,041.00000	821	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		455.00000	590	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		981.00000	778	17.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		496.00000	646	17.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		877.00000	696	17.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		591.00000	765	17.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		790.00000	623	17.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		704.00000	892	17.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		748.00000	590	17.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		763.00000	958	17.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		1,041.00000	821	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		455.00000	590	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		981.00000	778	17.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		496.00000	646	17.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		790.00000	623	17.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		704.00000	892	17.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call		709.00000	555	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put		824.00000	1,023	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		672.00000	518	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		887.00000	1,086	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		638.00000	483	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		952.00000	1,151	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call		605.00000	449	18.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			1,019.00000	1,218	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			0.00000	891	16.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			0.00000	510	16.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			0.00000	844	16.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			0.00000	562	16.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			0.00000	800	16.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			0.00000	618	16.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			0.00000	757	17.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			0.00000	675	17.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			0.00000	716	17.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			0.00000	734	17.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			0.00000	677	17.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			0.00000	795	17.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			0.00000	640	17.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			0.00000	859	17.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			0.00000	606	17.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			0.00000	925	17.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			0.00000	574	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			0.00000	992	18.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.24230		15.60540		17.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			938.00000	763	17.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			932.00000	1,121	17.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			999.00000	816	17.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			843.00000	1,023	17.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,084.00000	892	17.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			728.00000	899	17.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,107.00000	912	17.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			701.00000	869	17.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,339.00000	1,088	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			533.00000	645	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,278.00000	1,037	16.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			572.00000	695	16.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,219.00000	993	16.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			614.00000	751	16.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,162.00000	952	17.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			657.00000	810	17.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,062.00000	872	17.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			756.00000	930	17.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,019.00000	834	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			813.00000	992	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			979.00000	798	17.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			873.00000	1,055	17.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,339.00000	1,088	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			533.00000	645	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,278.00000	1,037	16.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put		572.00000	695	16.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		1,062.00000	872	17.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		756.00000	930	17.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		1,019.00000	834	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		813.00000	992	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		1,190.00000	972	16.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		635.00000	780	16.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		1,134.00000	932	17.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		679.00000	840	17.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		1,040.00000	853	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		785.00000	960	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		958.00000	780	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		903.00000	1,088	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		918.00000	747	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		963.00000	1,154	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		879.00000	707	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,024.00000	1,215	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		843.00000	670	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,087.00000	1,277	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		898.00000	727	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		993.00000	1,184	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		861.00000	688	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,055.00000	1,246	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		825.00000	651	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,120.00000	1,309	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		791.00000	616	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,186.00000	1,374	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		0.00000	1,060	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		0.00000	668	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		0.00000	1,015	16.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		0.00000	722	16.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	972	16.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		0.00000	780	16.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		0.00000	932	17.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		0.00000	840	17.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		0.00000	780	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		0.00000	1,088	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		0.00000	747	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		0.00000	1,154	17.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			11.69030	12.04610		18.44	40,962,811.20	3,504	42,743.00
€ / R On 12/12/2008 Currency Future	12.05	Call		445.00000	287	19.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put		449.00000	647	19.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call		511.00000	333	19.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		365.00000	543	19.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.75	Call			586.00000	388	18.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			289.00000	447	18.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			613.00000	408	18.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			267.00000	417	18.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			642.00000	429	18.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			246.00000	388	18.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			707.00000	473	17.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			211.00000	333	17.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			885.00000	605	17.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			139.00000	215	17.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			811.00000	548	17.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			165.00000	258	17.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			741.00000	497	17.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			194.00000	307	17.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			674.00000	450	18.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			228.00000	360	18.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			559.00000	369	18.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			313.00000	478	18.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			466.00000	302	19.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			420.00000	612	19.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			425.00000	274	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			479.00000	683	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			847.00000	576	17.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			151.00000	236	17.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			775.00000	522	17.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			179.00000	282	17.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			534.00000	351	18.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			338.00000	510	18.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			488.00000	317	19.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			392.00000	577	19.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			405.00000	257	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			509.00000	717	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			387.00000	241	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			541.00000	751	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			352.00000	212	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			606.00000	821	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			534.00000	351	18.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			338.00000	510	18.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			369.00000	226	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			573.00000	786	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			336.00000	198	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			640.00000	858	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			306.00000	173	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			710.00000	933	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			0.00000	605	17.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.30	Put			0.00000	215	17.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			0.00000	548	17.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			0.00000	258	17.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			0.00000	369	18.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			0.00000	478	18.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			0.00000	333	19.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			0.00000	543	19.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			11.88660		12.25280		18.49	23,773.20	2	12,810.00
€ / R On 16/03/2009 Currency Future	12.25	Call			650.00000	481	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			647.00000	845	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			712.00000	531	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			560.00000	744	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			757.00000	567	18.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			504.00000	680	18.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			804.00000	605	18.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			451.00000	619	18.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,048.00000	784	17.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			295.00000	398	17.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			982.00000	735	17.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			329.00000	448	17.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			919.00000	690	18.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			366.00000	503	18.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			858.00000	647	18.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			406.00000	560	18.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			670.00000	497	19.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			617.00000	810	19.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			630.00000	466	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			677.00000	879	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,015.00000	759	17.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			312.00000	423	17.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			950.00000	712	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			347.00000	475	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			888.00000	668	18.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			386.00000	531	18.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			829.00000	626	18.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			426.00000	589	18.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			780.00000	586	18.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			477.00000	649	18.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			734.00000	548	18.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			531.00000	712	18.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			692.00000	514	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			589.00000	777	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			610.00000	447	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			707.00000	911	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			858.00000	647	18.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.80	Put			406.00000	560	18.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			630.00000	466	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			677.00000	879	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			591.00000	430	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			739.00000	943	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			556.00000	395	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			803.00000	1,009	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			734.00000	548	18.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			531.00000	712	18.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			692.00000	514	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			589.00000	777	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			573.00000	412	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			770.00000	976	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			539.00000	379	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			836.00000	1,043	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			506.00000	348	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			904.00000	1,112	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.06900		12.43690		18.43	482,760.00	40	40.00
€ / R On 12/06/2009 Currency Future	12.45	Call			797.00000	621	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			810.00000	1,002	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			857.00000	671	18.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			720.00000	902	18.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			899.00000	707	18.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			662.00000	838	18.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			943.00000	746	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			606.00000	777	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			920.00000	726	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			633.00000	807	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,171.00000	914	17.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			435.00000	545	17.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,110.00000	869	17.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			473.00000	600	17.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,051.00000	826	18.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			514.00000	657	18.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			994.00000	786	18.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			557.00000	717	18.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			817.00000	637	19.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			780.00000	968	19.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			777.00000	601	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			840.00000	1,032	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,140.00000	891	17.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			454.00000	572	17.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,080.00000	847	18.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			493.00000	628	18.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,022.00000	806	18.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.95	Put		535.00000	687	18.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		966.00000	766	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		579.00000	747	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		878.00000	689	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		691.00000	870	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		838.00000	654	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		751.00000	935	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		758.00000	583	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		871.00000	1,064	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		943.00000	746	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		606.00000	777	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		739.00000	564	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		902.00000	1,095	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		703.00000	528	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		966.00000	1,159	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		0.00000	766	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		0.00000	747	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		0.00000	726	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		0.00000	807	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	583	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		0.00000	1,064	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		0.00000	546	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		0.00000	1,127	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		0.00000	511	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		0.00000	1,192	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	478	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		0.00000	1,259	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		0.00000	938	17.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		0.00000	519	17.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		0.00000	847	18.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		0.00000	628	18.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		0.00000	654	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		0.00000	935	18.94	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.89900	271.96300		0.00	0.00	0	603.00
ALBI On 06/11/2008 Index Future	265.00	Call		71,372.00000	80,071	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		1,742.00000	1,081	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			281.14800	280.18400		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.06400	285.24900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.26800	114.99100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.66600	118.38000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.10500	121.81100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/11/2008 jGovi			274.71450		273.84550		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			19,257.00000	23,622	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			20,802.00000	16,477	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			282.81250		281.91700		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			291.00950		290.08700		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.85300		327.46800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.39000		336.99200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			346.28200		346.50600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.82600		10.81800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.71200		9.71000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.96200		8.96100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.91600		9.91400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.55700		9.55500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.57000		9.56900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.45800		9.45700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.08300		12.12100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.92600		11.92500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.51100		11.50800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.02900		11.02600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.25600		10.23900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.11700		10.10000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.43800		10.43200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.10100		10.09600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.80900		9.80500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.49700		9.56100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.53500		9.53400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.38900		9.38800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.12100		9.17200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN10 On 05/02/2009 jNote			9.18500		9.18300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.07800		9.07700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.79600		11.79900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.87800		11.88200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.00700		12.01300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.98400		11.98600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			263.12700		261.91500		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			270.88400		269.63500		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			278.73500		277.44900		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.51500		9.58700		3.00	20,557,198.20	190	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			244.00000	280	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			813.00000	728	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			135.00000	158	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,129.00000	1,031	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.09800		9.18300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,549.00000	1,638	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			359.00000	323	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.54600		8.65000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,105.00000	2,178	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,356.00000	1,298	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.93200		9.00200		8.80	7,381,502.98	59	8,147.00
R157 On 06/11/2008 Bond Future	8.75	Call			979.00000	1,117	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,439.00000	2,175	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,394.00000	3,696	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			573.00000	472	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,986.00000	7,370	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			76.00000	57	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.78900		8.86300		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,473.00000	2,665	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,110.00000	2,886	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,987.00000	4,246	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,837.00000	1,679	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,918.00000	7,255	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			740.00000	660	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,884.00000	5,172	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,371.00000	1,243	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.63400		8.71300		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,268.00000	4,520	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,706.00000	2,523	8.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 06/11/2008 Bond Future			8.60700	8.67700		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call		259.00000	437	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		2,080.00000	1,543	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.50100	8.57200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		6,689.00000	7,401	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		44.00000	26	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.39600	8.46900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		5,608.00000	6,276	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		321.00000	233	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.78500	11.84400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		375.00000	374	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,288.00000	1,270	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.17700	11.24200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,278.00000	1,275	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,303.00000	1,296	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.86000	10.92500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,624.00000	1,630	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,602.00000	1,589	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.06100	9.13100		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		177.00000	235	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,932.00000	1,671	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.90600	8.98000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,918.00000	2,137	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		724.00000	613	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.74800	8.82600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,691.00000	2,924	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		871.00000	764	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.91500	8.98500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		41.00000	67	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,930.00000	2,546	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.77600	8.84800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,694.00000	3,025	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		400.00000	313	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.63200	8.70800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,520.00000	2,820	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		861.00000	723	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.88700	8.93600		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		47.00000	66	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 06/11/2008 Bond Future	8.50	Put			2,847.00000	2,557	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.75700		8.80900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,994.00000	3,267	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			279.00000	225	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.62800		8.68100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,728.00000	2,962	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			762.00000	665	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.04300		9.11300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			4.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,461.00000	4,190	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.83600		8.91000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,914.00000	2,104	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			637.00000	547	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.62600		8.70500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,141.00000	2,322	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,066.00000	955	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.87100		8.93100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			32.00000	54	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			2,861.00000	2,495	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.75000		8.81100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,985.00000	3,322	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			224.00000	168	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.63300		8.69700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,605.00000	2,901	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			690.00000	575	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.26700		8.33600		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			5,409.00000	4,803	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.17800		8.24900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			6,227.00000	6,858	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			4.00000	2	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.09100		8.16300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,994.00000	7,641	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			11.00000	6	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.17800		270.31100		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			279.17200		278.27800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.26300		286.34200		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.64120		6.65350		15.13	6,641,200.00	1,000	4,914.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.65	Call			204.00000	188	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			201.00000	197	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			248.00000	231	14.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			145.00000	140	14.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			225.00000	209	14.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			172.00000	167	14.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			487.00000	472	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			33.00000	31	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			407.00000	391	13.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			53.00000	50	13.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			335.00000	319	13.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			82.00000	78	13.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			275.00000	258	14.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			121.00000	117	14.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			185.00000	170	15.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			232.00000	228	15.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			152.00000	138	16.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			299.00000	297	16.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			126.00000	114	16.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			373.00000	372	16.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			105.00000	94	17.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			452.00000	453	17.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			530.00000	515	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			26.00000	24	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			446.00000	430	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			42.00000	39	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			370.00000	354	13.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			66.00000	63	13.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			303.00000	287	13.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			100.00000	95	13.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			204.00000	188	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			201.00000	197	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			168.00000	153	15.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			264.00000	262	15.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			139.00000	125	16.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			335.00000	334	16.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			115.00000	103	17.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			412.00000	412	17.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			248.00000	231	14.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			145.00000	140	14.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			96.00000	86	18.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			493.00000	495	18.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.71820		6.73230		15.49	0.00	0	360.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			296.00000	279	15.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			314.00000	311	15.72	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	6.60	Call			359.00000	340	14.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			227.00000	222	14.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			337.00000	319	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			255.00000	251	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			316.00000	299	15.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			283.00000	280	15.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			534.00000	516	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			102.00000	97	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			467.00000	449	14.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			135.00000	131	14.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			409.00000	390	14.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			177.00000	172	14.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			278.00000	261	15.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			345.00000	343	15.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			244.00000	229	16.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			412.00000	410	16.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			216.00000	201	16.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			484.00000	483	16.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			191.00000	178	17.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			559.00000	560	17.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			571.00000	553	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			89.00000	84	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			499.00000	481	14.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			116.00000	113	14.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			437.00000	419	14.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			154.00000	151	14.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			383.00000	365	14.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			200.00000	196	14.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			260.00000	244	16.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			378.00000	376	16.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			230.00000	214	16.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			447.00000	446	16.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			203.00000	189	17.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			521.00000	521	17.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			610.00000	591	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			77.00000	73	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			467.00000	449	14.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			135.00000	131	14.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			316.00000	299	15.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			283.00000	280	15.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			244.00000	229	16.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			412.00000	410	16.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			383.00000	365	14.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			200.00000	196	14.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			203.00000	189	17.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.05	Put		521.00000	521	17.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		180.00000	163	17.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		598.00000	595	17.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.79000	6.80330		15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		375.00000	357	15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		372.00000	367	15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		416.00000	395	15.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		312.00000	305	15.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		356.00000	338	15.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		403.00000	398	15.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		570.00000	551	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		166.00000	161	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		511.00000	492	14.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		208.00000	202	14.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		460.00000	440	14.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		257.00000	250	14.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		339.00000	320	16.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		435.00000	430	16.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		306.00000	288	16.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		503.00000	498	16.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		277.00000	260	16.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		574.00000	570	16.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		251.00000	235	17.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		648.00000	645	17.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		638.00000	620	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		135.00000	130	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		570.00000	551	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		166.00000	161	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		339.00000	320	16.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		435.00000	430	16.01	0.00	0	0.00

Total for Derivatives:							537,025,011.08	58,152	395,786.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

Grand Total:							537,025,011.08	58,152	395,786.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------