

Daily MTM Report

Daily summary for 22/09/2008

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			18.57100		18.58300			0.00	0	0.00
R153 On 31/08/2010 Bond			9.62000		9.69000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.94000		9.00000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.60000		8.65500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.98800		12.00600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.07500		9.14000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.92000		8.98000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.89000		8.95000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.07500		9.14000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.87000		8.93000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.25000		8.31000			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			8.12540		8.12450		18.72	479,455,477.80	59,007	218,308.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			303.00000	298	18.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			278.00000	273	18.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			348.00000	343	18.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			223.00000	218	18.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			229.00000	224	19.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			404.00000	398	19.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			199.00000	194	20.13	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			475.00000	469	20.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			174.00000	169	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			549.00000	543	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			399.00000	395	17.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			175.00000	170	17.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			303.00000	298	18.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			278.00000	273	18.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			263.00000	258	19.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			339.00000	333	19.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			145.00000	140	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			621.00000	615	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			120.00000	116	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			696.00000	691	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			263.00000	258	19.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			339.00000	333	19.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			145.00000	140	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			621.00000	615	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			99.00000	95	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			775.00000	770	20.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			525.00000	522	17.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			100.00000	96	17.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			458.00000	455	17.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			134.00000	129	17.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			399.00000	395	17.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			175.00000	170	17.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			229.00000	224	19.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			404.00000	398	19.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.29000		8.29470		18.83	3,340,870.00	403	26,208.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			432.00000	426	18.83	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	8.30	Put			438.00000	436	18.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			344.00000	338	19.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			599.00000	598	19.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			377.00000	371	19.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			532.00000	531	19.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			360.00000	354	19.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			565.00000	564	19.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			542.00000	536	17.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			298.00000	296	17.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			496.00000	490	18.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			351.00000	350	18.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			453.00000	447	18.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			408.00000	407	18.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			413.00000	407	18.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			468.00000	467	18.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			314.00000	308	19.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			669.00000	668	19.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			284.00000	278	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			739.00000	738	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			253.00000	247	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			808.00000	807	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			413.00000	407	18.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			468.00000	467	18.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			377.00000	371	19.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			532.00000	531	19.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			253.00000	247	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			808.00000	807	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			224.00000	219	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			879.00000	879	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			622.00000	616	17.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			227.00000	226	17.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			568.00000	561	17.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			273.00000	271	17.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			518.00000	512	18.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			324.00000	322	18.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			474.00000	468	18.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			380.00000	378	18.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			394.00000	388	19.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			500.00000	498	19.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			329.00000	323	19.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			634.00000	633	19.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			300.00000	295	20.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			706.00000	705	20.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.44820		8.45530		18.82	0.00	0	2,092.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			544.00000	537	18.82	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	8.45	Put			539.00000	539	18.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			453.00000	447	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			698.00000	698	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			437.00000	431	19.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			732.00000	732	19.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			470.00000	463	19.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			664.00000	665	19.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			407.00000	401	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			801.00000	802	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			626.00000	619	18.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			421.00000	421	18.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			584.00000	577	18.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			479.00000	479	18.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			505.00000	499	19.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			600.00000	601	19.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			372.00000	366	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			867.00000	868	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			339.00000	334	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			934.00000	935	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			372.00000	366	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			867.00000	868	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			309.00000	304	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,004.00000	1,005	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			605.00000	598	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			450.00000	450	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			564.00000	557	18.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			508.00000	509	18.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			524.00000	518	18.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			569.00000	569	18.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			487.00000	481	19.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			632.00000	632	19.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			422.00000	415	19.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			766.00000	767	19.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			389.00000	383	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			834.00000	835	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			355.00000	349	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			900.00000	901	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			324.00000	318	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			969.00000	970	19.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			723.00000	716	17.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			318.00000	318	17.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			673.00000	666	17.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			367.00000	367	17.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			505.00000	499	19.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			600.00000	601	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		470.00000	463	19.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		664.00000	665	19.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			14.92220	14.80980		16.95	0.00	0	15,995.00
£ / R On 12/12/2008 Currency Future	14.80	Call		485.00000	537	16.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put		475.00000	415	16.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call		360.00000	400	17.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put		701.00000	627	17.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call		409.00000	453	17.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put		599.00000	531	17.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call		506.00000	560	16.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put		446.00000	388	16.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		574.00000	634	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		364.00000	312	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call		713.00000	783	15.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put		253.00000	211	15.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call		652.00000	719	16.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put		293.00000	247	16.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call		599.00000	661	16.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put		339.00000	289	16.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call		551.00000	609	16.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put		391.00000	336	16.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call		465.00000	515	17.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put		505.00000	442	17.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call		427.00000	473	17.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		567.00000	501	17.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call		392.00000	435	17.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put		632.00000	562	17.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call		528.00000	584	16.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put		418.00000	362	16.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call		445.00000	493	17.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put		535.00000	471	17.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		376.00000	417	17.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		666.00000	594	17.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call		346.00000	383	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put		736.00000	661	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call		311.00000	345	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put		801.00000	723	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		278.00000	310	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		868.00000	787	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call		328.00000	364	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put		768.00000	691	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call		294.00000	327	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put		834.00000	755	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call		263.00000	293	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		903.00000	821	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call		235.00000	262	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put		975.00000	890	18.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call		681.00000	749	15.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put		271.00000	227	15.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call		625.00000	689	16.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put		315.00000	267	16.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		574.00000	634	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		364.00000	312	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		376.00000	417	17.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		666.00000	594	17.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.13380	15.03150		17.31	0.00	0	12,049.00
£ / R On 16/03/2009 Currency Future	15.05	Call		716.00000	764	17.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		734.00000	680	17.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		590.00000	630	17.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		958.00000	897	17.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call		658.00000	703	17.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put		827.00000	769	17.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		736.00000	785	17.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		705.00000	652	17.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		920.00000	979	16.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		488.00000	445	16.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		867.00000	924	16.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		536.00000	490	16.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		821.00000	876	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		590.00000	542	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		778.00000	830	17.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		646.00000	596	17.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		696.00000	743	17.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		765.00000	709	17.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		623.00000	666	17.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		892.00000	832	17.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		590.00000	630	17.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		958.00000	897	17.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		821.00000	876	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		590.00000	542	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		778.00000	830	17.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		646.00000	596	17.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		623.00000	666	17.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		892.00000	832	17.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call		555.00000	593	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put		1,023.00000	959	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		518.00000	554	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		1,086.00000	1,020	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		483.00000	517	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	15.70	Put			1,151.00000	1,083	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			449.00000	482	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,218.00000	1,148	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			891.00000	949	16.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			510.00000	466	16.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			844.00000	899	16.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			562.00000	516	16.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			800.00000	853	16.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			618.00000	569	16.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			757.00000	807	17.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			675.00000	624	17.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			677.00000	723	17.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			795.00000	739	17.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			640.00000	684	17.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			859.00000	800	17.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			606.00000	648	17.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			925.00000	864	17.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			574.00000	613	18.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			992.00000	930	18.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.34270		15.24230		17.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			892.00000	941	17.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			899.00000	848	17.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			763.00000	806	17.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,121.00000	1,063	17.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			816.00000	861	17.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,023.00000	968	17.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			912.00000	961	17.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			869.00000	819	17.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,088.00000	1,145	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			645.00000	602	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,037.00000	1,093	16.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			695.00000	650	16.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			993.00000	1,047	16.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			751.00000	704	16.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			952.00000	1,003	17.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			810.00000	761	17.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			872.00000	920	17.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			930.00000	877	17.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			834.00000	880	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			992.00000	937	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			798.00000	842	17.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,055.00000	999	17.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,088.00000	1,145	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			645.00000	602	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,037.00000	1,093	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			695.00000	650	16.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			872.00000	920	17.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			930.00000	877	17.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			834.00000	880	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			992.00000	937	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			972.00000	1,025	16.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			780.00000	732	16.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			932.00000	983	17.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			840.00000	790	17.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			853.00000	900	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			960.00000	907	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			780.00000	824	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,088.00000	1,031	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			747.00000	789	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,154.00000	1,096	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			707.00000	748	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,215.00000	1,155	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			670.00000	708	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,277.00000	1,215	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			727.00000	768	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,184.00000	1,125	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			688.00000	728	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,246.00000	1,185	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			651.00000	689	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,309.00000	1,246	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			616.00000	652	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,374.00000	1,309	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,060.00000	1,117	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			668.00000	624	16.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,015.00000	1,069	16.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			722.00000	677	16.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			972.00000	1,025	16.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			780.00000	732	16.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			932.00000	983	17.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			840.00000	790	17.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			780.00000	824	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,088.00000	1,031	17.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			747.00000	789	17.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,154.00000	1,096	17.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			11.88260		11.69030		18.44	152,596,349.20	12,842	42,284.00
€ / R On 12/12/2008 Currency Future	11.70	Call			408.00000	506	18.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			417.00000	324	18.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			287.00000	361	19.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			647.00000	529	19.56	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	11.90	Call			333.00000	417	19.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			543.00000	435	19.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			388.00000	482	18.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			447.00000	350	18.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			429.00000	531	18.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			388.00000	298	18.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			473.00000	583	17.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			333.00000	251	17.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			605.00000	736	17.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			215.00000	153	17.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			548.00000	671	17.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			258.00000	188	17.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			497.00000	611	17.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			307.00000	229	17.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			450.00000	557	18.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			360.00000	274	18.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			369.00000	460	18.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			478.00000	377	18.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			302.00000	379	19.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			612.00000	496	19.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			274.00000	344	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			683.00000	562	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			576.00000	703	17.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			236.00000	170	17.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			522.00000	641	17.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			282.00000	208	17.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			351.00000	438	18.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			510.00000	405	18.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			317.00000	398	19.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			577.00000	465	19.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			257.00000	324	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			717.00000	592	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			241.00000	305	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			751.00000	623	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			212.00000	270	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			821.00000	687	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			351.00000	438	18.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			510.00000	405	18.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			226.00000	287	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			786.00000	655	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			198.00000	254	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			858.00000	721	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			173.00000	223	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			933.00000	790	19.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			605.00000	736	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			215.00000	153	17.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			548.00000	671	17.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			258.00000	188	17.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			369.00000	460	18.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			478.00000	377	18.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			333.00000	417	19.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			543.00000	435	19.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.07370		11.88660		18.49	60,368.50	5	12,815.00
€ / R On 16/03/2009 Currency Future	11.90	Call			605.00000	702	18.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			619.00000	529	18.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			481.00000	562	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			845.00000	738	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			531.00000	618	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			744.00000	644	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			567.00000	659	18.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			680.00000	585	18.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			784.00000	902	17.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			398.00000	328	17.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			735.00000	848	17.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			448.00000	374	17.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			690.00000	797	18.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			503.00000	423	18.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			647.00000	749	18.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			560.00000	475	18.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			497.00000	580	19.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			810.00000	706	19.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			466.00000	544	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			879.00000	771	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			759.00000	874	17.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			423.00000	351	17.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			712.00000	822	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			475.00000	398	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			668.00000	773	18.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			531.00000	449	18.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			626.00000	725	18.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			589.00000	502	18.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			586.00000	680	18.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			649.00000	557	18.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			548.00000	638	18.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			712.00000	614	18.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			514.00000	599	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			777.00000	675	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			447.00000	524	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			911.00000	800	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			647.00000	749	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			560.00000	475	18.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			466.00000	544	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			879.00000	771	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			430.00000	504	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			943.00000	830	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			395.00000	465	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			1,009.00000	892	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			548.00000	638	18.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			712.00000	614	18.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			514.00000	599	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			777.00000	675	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			412.00000	484	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			976.00000	861	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			379.00000	447	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			1,043.00000	923	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			348.00000	412	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			1,112.00000	988	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.25710		12.06900		18.43	0.00	0	40.00
€ / R On 12/06/2009 Currency Future	12.05	Call			766.00000	866	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			747.00000	659	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			621.00000	706	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,002.00000	899	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			671.00000	762	18.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			902.00000	805	18.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			707.00000	802	18.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			838.00000	745	18.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			746.00000	844	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			777.00000	687	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			726.00000	822	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			807.00000	715	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			914.00000	1,029	17.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			545.00000	472	17.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			869.00000	979	17.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			600.00000	522	17.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			826.00000	933	18.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			657.00000	575	18.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			786.00000	888	18.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			717.00000	631	18.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			637.00000	724	19.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			968.00000	867	19.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			601.00000	685	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,032.00000	927	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			891.00000	1,004	17.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			572.00000	497	17.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			847.00000	955	18.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Put		628.00000	548	18.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		806.00000	910	18.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		687.00000	603	18.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		689.00000	781	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		870.00000	774	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		654.00000	743	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		935.00000	835	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		583.00000	664	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,064.00000	957	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		746.00000	844	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		777.00000	687	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		564.00000	644	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,095.00000	986	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		528.00000	604	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		1,159.00000	1,047	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		766.00000	866	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		747.00000	659	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		726.00000	822	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		807.00000	715	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		583.00000	664	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,064.00000	957	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		546.00000	624	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,127.00000	1,017	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		511.00000	585	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,192.00000	1,078	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		478.00000	549	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,259.00000	1,142	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		938.00000	1,055	17.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		519.00000	448	17.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		847.00000	955	18.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		628.00000	548	18.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		654.00000	743	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		935.00000	835	18.94	0.00	0	0.00
ALBI On 06/11/2008 Index Future			273.91300	272.89900		0.00	0.00	0	603.00
ALBI On 06/11/2008 Index Future	265.00	Call		80,071.00000	89,675	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		1,081.00000	545	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			282.19200	281.14800		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			284.97600	285.06400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.47500	115.26800		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.87900	118.66600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.32600	122.10500		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			275.65900		274.71450		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			23,622.00000	28,670	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			16,477.00000	12,080	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			283.78650		282.81250		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			292.01400		291.00950		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.94200		327.85300		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.49200		337.39000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			346.17500		346.28200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.73200		10.82600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.60700		9.71200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.87400		8.96200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.80700		9.91600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.46600		9.55700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.48300		9.57000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.36500		9.45800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07100		12.08300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.94000		11.92600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.49800		11.51100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.88700		11.02900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.13800		10.25600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.90500		10.11700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.33200		10.43800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.97100		10.10100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.65900		9.80900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.43000		9.49700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.41800		9.53500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.26500		9.38900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.06000		9.12100		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			9.09500		9.18500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.98600		9.07800		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.79400		11.79600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.85400		11.87800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.96100		12.00700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.94900		11.98400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			264.42800		263.12700		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			272.22300		270.88400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.11600		278.73500		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.44300		9.51500		3.00	0.00	0	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			280.00000	311	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			728.00000	637	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			158.00000	176	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,031.00000	927	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.01300		9.09800		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,638.00000	1,725	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			323.00000	285	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.44300		8.54600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,178.00000	2,244	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,298.00000	1,235	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.87200		8.93200		8.80	0.00	0	8,147.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,117.00000	1,213	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,175.00000	1,923	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,696.00000	3,943	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			472.00000	371	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,370.00000	7,698	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			57.00000	38	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.72600		8.78900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,665.00000	2,816	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,886.00000	2,681	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,246.00000	4,455	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,679.00000	1,531	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,255.00000	7,536	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			660.00000	584	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,172.00000	5,408	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,243.00000	1,122	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.56700		8.63400		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,520.00000	4,725	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,523.00000	2,358	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			8.54700	8.60700		0.00	6,095,716.00	50	4,954.00
R186 On 06/11/2008 Bond Future	8.50	Call		437.00000	634	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		1,543.00000	1,122	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.44000	8.50100		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		7,401.00000	8,023	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		26.00000	15	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.33400	8.39600		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		6,276.00000	6,862	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		233.00000	171	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.76800	11.78500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		374.00000	355	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,270.00000	1,246	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.16000	11.17700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,275.00000	1,261	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,296.00000	1,282	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.79000	10.86000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,630.00000	1,630	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,589.00000	1,568	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.99100	9.06100		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		235.00000	296	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,671.00000	1,411	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.83200	8.90600		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,137.00000	2,363	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		613.00000	507	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.67000	8.74800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,924.00000	3,162	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		764.00000	661	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.85500	8.91500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		67.00000	92	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,546.00000	2,217	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.71300	8.77600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,025.00000	3,323	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		313.00000	243	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.56700	8.63200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,820.00000	3,086	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		723.00000	612	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.82700	8.88700		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		66.00000	94	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			2,557.00000	2,204	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.69600		8.75700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			3,267.00000	3,596	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			225.00000	168	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.56400		8.62800		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,962.00000	3,254	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			665.00000	555	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.97300		9.04300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			6.00000	7	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,190.00000	3,918	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.76200		8.83600		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,104.00000	2,298	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			547.00000	459	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.54700		8.62600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,322.00000	2,505	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			955.00000	847	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.81100		8.87100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			54.00000	79	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			2,495.00000	2,132	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.68800		8.75000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			3,322.00000	3,676	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			168.00000	120	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.56900		8.63300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,901.00000	3,210	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			575.00000	469	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.19700		8.26700		0.00	0.00	0	6,546.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,803.00000	4,180	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.10700		8.17800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			6,858.00000	7,499	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			2.00000	1	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.01900		8.09100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			7,641.00000	8,298	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			6.00000	3	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.11900		271.17800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			280.14100		279.17200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.26300		287.26300		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.80830		6.64120		15.13	0.00	0	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			188.00000	281	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			197.00000	122	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			188.00000	281	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			197.00000	122	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			231.00000	339	14.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			140.00000	81	14.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			209.00000	309	14.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			167.00000	100	14.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			472.00000	621	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			31.00000	13	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			391.00000	531	13.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			50.00000	23	13.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			319.00000	448	13.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			78.00000	39	13.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			258.00000	373	14.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			117.00000	64	14.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			170.00000	255	15.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			228.00000	147	15.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			138.00000	211	16.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			297.00000	203	16.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			114.00000	175	16.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			372.00000	267	16.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			94.00000	146	17.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			453.00000	337	17.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			515.00000	668	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			24.00000	10	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			430.00000	575	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			39.00000	17	13.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			354.00000	488	13.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			63.00000	30	13.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			287.00000	409	13.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			95.00000	50	13.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			153.00000	232	15.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			262.00000	174	15.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			125.00000	192	16.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			334.00000	234	16.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			103.00000	160	17.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			412.00000	301	17.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			231.00000	339	14.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			140.00000	81	14.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			86.00000	133	18.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			495.00000	375	18.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.88220		6.71820		15.49	0.00	0	360.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			299.00000	391	15.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			280.00000	208	15.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.75	Call			279.00000	367	15.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			311.00000	234	15.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			340.00000	442	14.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			222.00000	160	14.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			319.00000	415	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			251.00000	183	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			516.00000	645	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			97.00000	62	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			449.00000	569	14.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			131.00000	87	14.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			390.00000	501	14.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			172.00000	119	14.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			261.00000	344	15.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			343.00000	262	15.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			229.00000	303	16.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			410.00000	321	16.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			201.00000	268	16.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			483.00000	386	16.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			178.00000	238	17.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			560.00000	456	17.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			553.00000	686	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			84.00000	53	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			481.00000	606	14.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			113.00000	74	14.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			419.00000	535	14.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			151.00000	102	14.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			365.00000	471	14.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			196.00000	139	14.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			244.00000	323	16.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			376.00000	291	16.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			214.00000	285	16.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			446.00000	353	16.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			189.00000	253	17.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			521.00000	420	17.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			591.00000	727	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			73.00000	45	13.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			449.00000	569	14.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			131.00000	87	14.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			299.00000	391	15.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			280.00000	208	15.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			229.00000	303	16.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			410.00000	321	16.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			365.00000	471	14.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			196.00000	139	14.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			189.00000	253	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	420	17.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		163.00000	220	17.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		595.00000	488	17.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.95580	6.79000		15.65	695,580.00	100	100.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		357.00000	447	15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		367.00000	292	15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		395.00000	494	15.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		305.00000	238	15.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		338.00000	425	15.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		398.00000	319	15.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		551.00000	673	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		161.00000	117	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		492.00000	606	14.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		202.00000	150	14.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		440.00000	546	14.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		250.00000	190	14.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		320.00000	404	16.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		430.00000	348	16.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		288.00000	365	16.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		498.00000	409	16.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		260.00000	331	16.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		570.00000	475	16.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		235.00000	300	17.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		645.00000	544	17.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		620.00000	748	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		130.00000	92	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		551.00000	673	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		161.00000	117	14.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		320.00000	404	16.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		430.00000	348	16.01	0.00	0	0.00

Total for Derivatives:							642,244,361.50	72,407	382,221.00
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Grand Total:							642,244,361.50	72,407	382,221.00
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