

Daily MTM Report

Daily summary for 26/09/2008

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			18.55000		18.55000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.47000		9.48000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.82000		8.82500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.50500		8.50000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.91300		11.91700			0.00	0	0.00
R201 On 21/12/2014 Bond			8.94000		8.94500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.80500		8.80500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.79500		8.78500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.94500		8.95000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.76000		8.76500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.13500		8.13500			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			8.25270		8.26400		19.47	14,293,676.40	1,732	217,587.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			299.00000	296	19.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			285.00000	293	19.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			278.00000	275	19.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			314.00000	323	19.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			369.00000	365	18.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			205.00000	212	18.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			425.00000	419	18.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			161.00000	167	18.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			241.00000	239	20.12	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			377.00000	386	20.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			209.00000	207	20.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			445.00000	455	20.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			488.00000	481	18.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			124.00000	128	18.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			369.00000	365	18.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			205.00000	212	18.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			320.00000	317	19.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			256.00000	264	19.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			182.00000	180	21.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			518.00000	528	21.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			155.00000	154	21.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			591.00000	601	21.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			320.00000	317	19.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			256.00000	264	19.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			182.00000	180	21.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			518.00000	528	21.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			129.00000	128	21.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			665.00000	675	21.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			635.00000	627	18.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			71.00000	75	18.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			559.00000	551	18.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			95.00000	98	18.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			488.00000	481	18.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			124.00000	128	18.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			278.00000	275	19.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			314.00000	323	19.68	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 12/12/2008 Currency Future	7.85	Call			522.00000	515	18.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			108.00000	112	18.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			455.00000	449	18.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			141.00000	146	18.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			396.00000	391	18.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			182.00000	188	18.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			344.00000	340	19.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			230.00000	237	19.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			259.00000	256	19.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			345.00000	354	19.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			224.00000	223	20.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			410.00000	420	20.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			195.00000	193	20.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			481.00000	491	20.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			169.00000	168	21.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			555.00000	566	21.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.42460		8.43110		19.38	724,515.60	86	26,658.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			441.00000	437	19.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			460.00000	462	19.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			422.00000	417	19.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			491.00000	493	19.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			504.00000	500	19.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			373.00000	375	19.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			403.00000	399	19.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			522.00000	524	19.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			630.00000	624	18.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			249.00000	250	18.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			576.00000	571	18.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			295.00000	296	18.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			527.00000	522	18.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			346.00000	348	18.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			483.00000	478	19.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			402.00000	403	19.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			368.00000	365	20.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			587.00000	590	20.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			337.00000	334	20.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			656.00000	659	20.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			309.00000	302	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			728.00000	728	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			483.00000	478	19.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			402.00000	403	19.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			441.00000	437	19.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			460.00000	462	19.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			309.00000	302	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			728.00000	728	20.61	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	8.95	Call			276.00000	270	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			795.00000	795	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			728.00000	719	18.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			197.00000	194	18.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			662.00000	653	18.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			231.00000	229	18.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			603.00000	597	18.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			272.00000	272	18.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			551.00000	546	18.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			320.00000	321	18.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			462.00000	457	19.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			431.00000	433	19.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			385.00000	381	19.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			554.00000	557	19.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			352.00000	349	20.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			621.00000	624	20.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			603.00000	597	18.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			272.00000	272	18.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			551.00000	546	18.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			320.00000	321	18.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			385.00000	381	19.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			554.00000	557	19.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			352.00000	349	20.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			621.00000	624	20.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			323.00000	319	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			691.00000	695	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			292.00000	286	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			761.00000	761	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			630.00000	624	18.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			249.00000	250	18.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			576.00000	571	18.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			295.00000	296	18.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			403.00000	399	19.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			522.00000	524	19.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			368.00000	365	20.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			587.00000	590	20.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.58630		8.58860		19.55	0.00	0	2,092.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			564.00000	557	19.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			575.00000	571	19.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			545.00000	538	19.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			606.00000	601	19.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			626.00000	619	19.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			487.00000	483	19.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			526.00000	519	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			637.00000	633	19.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.75	Call			508.00000	501	19.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			669.00000	665	19.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			545.00000	538	19.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			606.00000	601	19.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			474.00000	467	20.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			735.00000	731	20.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			717.00000	710	18.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			378.00000	373	18.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			669.00000	663	18.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			431.00000	426	18.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			584.00000	577	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			546.00000	541	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			442.00000	436	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			803.00000	800	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			409.00000	404	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			871.00000	867	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			442.00000	436	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			803.00000	800	20.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			376.00000	370	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			937.00000	934	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			693.00000	686	18.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			404.00000	399	18.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			647.00000	640	19.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			459.00000	454	19.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			606.00000	598	19.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			517.00000	512	19.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			490.00000	484	20.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			702.00000	697	20.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			457.00000	451	20.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			769.00000	765	20.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			427.00000	421	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			839.00000	835	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			392.00000	387	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			904.00000	900	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			834.00000	826	18.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			295.00000	290	18.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			772.00000	765	18.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			333.00000	328	18.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			584.00000	577	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			546.00000	541	19.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			626.00000	619	19.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			487.00000	483	19.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			742.00000	735	18.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			354.00000	349	18.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			647.00000	640	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.40	Put		459.00000	454	19.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		457.00000	451	20.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		769.00000	765	20.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.17270	15.22660		17.68	0.00	0	15,932.00
£ / R On 12/12/2008 Currency Future	15.25	Call		488.00000	462	17.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put		511.00000	539	17.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		430.00000	406	18.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		603.00000	634	18.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call		653.00000	620	17.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put		326.00000	347	17.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call		711.00000	674	16.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put		285.00000	301	16.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call		530.00000	503	17.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put		454.00000	480	17.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call		601.00000	570	17.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put		374.00000	397	17.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call		743.00000	702	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put		267.00000	280	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		843.00000	800	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		217.00000	227	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call		1,026.00000	979	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put		149.00000	156	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call		950.00000	905	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put		174.00000	183	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call		878.00000	834	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put		202.00000	212	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call		809.00000	767	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put		233.00000	244	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call		681.00000	646	16.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put		304.00000	323	16.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call		626.00000	594	17.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		350.00000	371	17.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call		576.00000	547	17.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put		400.00000	424	17.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call		776.00000	734	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put		249.00000	261	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		553.00000	524	17.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		426.00000	451	17.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call		509.00000	482	17.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put		482.00000	509	17.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call		468.00000	442	18.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put		541.00000	570	18.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call		448.00000	424	18.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put		572.00000	601	18.16	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	Call			412.00000	390	18.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			635.00000	667	18.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			379.00000	358	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			702.00000	736	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			988.00000	942	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			161.00000	169	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			914.00000	869	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			187.00000	197	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			843.00000	800	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			217.00000	227	16.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			553.00000	524	17.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			426.00000	451	17.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			395.00000	374	18.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			668.00000	701	18.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			363.00000	340	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			737.00000	767	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			331.00000	306	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			804.00000	833	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			298.00000	274	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			871.00000	901	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			349.00000	323	18.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			772.00000	800	18.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.41520		15.45900		17.81	0.00	0	12,049.00
£ / R On 16/03/2009 Currency Future	15.45	Call			764.00000	736	17.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			755.00000	771	17.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			704.00000	679	18.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			845.00000	863	18.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			894.00000	865	17.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			585.00000	600	17.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			943.00000	912	17.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			534.00000	547	17.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			785.00000	756	17.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			726.00000	741	17.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			871.00000	842	17.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			612.00000	627	17.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			972.00000	937	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			513.00000	521	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,220.00000	1,182	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			361.00000	367	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,155.00000	1,117	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			396.00000	402	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,091.00000	1,055	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			432.00000	440	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,030.00000	995	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			471.00000	479	17.10	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	15.10	Call			918.00000	888	17.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			559.00000	573	17.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			827.00000	799	17.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			668.00000	684	17.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			785.00000	756	17.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			726.00000	741	17.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,091.00000	1,055	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			432.00000	440	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,030.00000	995	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			471.00000	479	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			827.00000	799	17.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			668.00000	684	17.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			743.00000	716	17.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			784.00000	801	17.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			668.00000	643	18.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			909.00000	928	18.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			633.00000	609	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			974.00000	994	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,187.00000	1,149	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			378.00000	384	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,123.00000	1,086	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			414.00000	421	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,061.00000	1,025	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			452.00000	459	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,001.00000	965	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			492.00000	500	17.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			849.00000	820	17.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			640.00000	655	17.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			806.00000	777	17.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			697.00000	712	17.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			633.00000	609	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			974.00000	994	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			597.00000	571	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,038.00000	1,055	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			559.00000	534	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,100.00000	1,118	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			943.00000	912	17.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			534.00000	547	17.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			894.00000	865	17.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			585.00000	600	17.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			806.00000	777	17.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			697.00000	712	17.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			723.00000	697	18.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			814.00000	832	18.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			686.00000	660	18.22	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 16/03/2009 Currency Future	15.65	Put			877.00000	895	18.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			650.00000	626	18.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			941.00000	961	18.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			616.00000	590	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,007.00000	1,025	18.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.63760		15.67950		17.97	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	15.70	Call			950.00000	918	18.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			970.00000	980	18.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			910.00000	880	18.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,031.00000	1,042	18.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,097.00000	1,064	17.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			767.00000	776	17.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,146.00000	1,108	17.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			717.00000	721	17.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			991.00000	958	17.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			911.00000	920	17.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,054.00000	1,022	17.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			824.00000	834	17.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,174.00000	1,136	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			694.00000	698	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,409.00000	1,369	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			530.00000	531	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,348.00000	1,308	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			568.00000	570	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,288.00000	1,249	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			608.00000	611	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,230.00000	1,191	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			650.00000	654	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,119.00000	1,086	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			740.00000	748	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,075.00000	1,043	17.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			795.00000	805	17.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,033.00000	1,000	17.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			853.00000	862	17.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,409.00000	1,369	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			530.00000	531	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,348.00000	1,308	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			568.00000	570	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,119.00000	1,086	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			740.00000	748	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,075.00000	1,043	17.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			795.00000	805	17.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,259.00000	1,220	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			629.00000	632	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,202.00000	1,163	17.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.15	Put		672.00000	676	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		1,012.00000	979	17.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		882.00000	891	17.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		970.00000	938	17.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		940.00000	950	17.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		930.00000	899	18.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,000.00000	1,011	18.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		892.00000	861	18.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,062.00000	1,074	18.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		910.00000	880	18.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,031.00000	1,042	18.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		873.00000	843	18.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,094.00000	1,106	18.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		838.00000	809	18.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,158.00000	1,171	18.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		1,378.00000	1,338	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		549.00000	551	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		1,318.00000	1,278	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		588.00000	591	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		1,259.00000	1,220	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		629.00000	632	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		1,202.00000	1,163	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		672.00000	676	17.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		1,012.00000	979	17.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		882.00000	891	17.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		970.00000	938	17.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		940.00000	950	17.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		991.00000	958	17.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		911.00000	920	17.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		804.00000	772	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,224.00000	1,234	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		764.00000	733	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,285.00000	1,296	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		873.00000	843	18.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,094.00000	1,106	18.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		804.00000	772	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,224.00000	1,234	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		0.00000	826	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		0.00000	1,138	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		0.00000	792	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		0.00000	1,204	18.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.05910	12.12750		18.68	0.00	0	42,392.00
€ / R On 12/12/2008 Currency Future	12.15	Call		425.00000	377	18.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put		447.00000	468	18.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.25	Call			385.00000	341	19.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			508.00000	532	19.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			539.00000	484	18.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			311.00000	325	18.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			653.00000	590	17.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			225.00000	231	17.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			467.00000	417	18.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			390.00000	408	18.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			539.00000	484	18.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			311.00000	325	18.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			621.00000	561	17.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			243.00000	252	17.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			686.00000	619	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			208.00000	210	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			754.00000	686	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			177.00000	177	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			940.00000	870	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			113.00000	111	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			863.00000	794	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			136.00000	135	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			790.00000	721	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			162.00000	162	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			719.00000	652	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			192.00000	193	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			592.00000	534	17.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			265.00000	275	17.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			490.00000	438	18.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			363.00000	379	18.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			445.00000	396	18.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			418.00000	437	18.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			901.00000	832	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			124.00000	123	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			826.00000	757	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			149.00000	148	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			565.00000	508	18.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			287.00000	299	18.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			514.00000	461	18.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			336.00000	352	18.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			404.00000	358	19.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			477.00000	499	19.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			367.00000	324	19.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			539.00000	565	19.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			565.00000	508	18.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			287.00000	299	18.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			350.00000	308	19.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.35	Put			572.00000	599	19.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			317.00000	279	19.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			640.00000	670	19.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			940.00000	870	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			113.00000	111	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			863.00000	794	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			136.00000	135	17.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			592.00000	534	17.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			265.00000	275	17.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			350.00000	308	19.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			572.00000	599	19.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			288.00000	246	19.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			711.00000	737	19.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			255.00000	216	19.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			778.00000	807	19.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.28820		12.34350		18.79	0.00	0	12,815.00
€ / R On 16/03/2009 Currency Future	12.35	Call			645.00000	605	18.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			652.00000	667	18.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			606.00000	567	19.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			712.00000	729	19.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			776.00000	732	18.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			482.00000	493	18.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			854.00000	804	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			411.00000	415	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			687.00000	645	18.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			594.00000	607	18.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			752.00000	709	18.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			509.00000	521	18.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			800.00000	755	18.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			456.00000	467	18.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,111.00000	1,057	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			267.00000	269	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,043.00000	990	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			299.00000	301	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			977.00000	925	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			334.00000	337	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			914.00000	863	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			371.00000	375	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			708.00000	666	18.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			565.00000	578	18.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			666.00000	625	18.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			622.00000	636	18.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,077.00000	1,023	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			283.00000	285	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,010.00000	957	17.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.65	Put			316.00000	319	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			946.00000	894	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			352.00000	355	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			884.00000	833	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			390.00000	395	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			825.00000	779	17.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			431.00000	441	17.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			776.00000	732	18.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			482.00000	493	18.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			730.00000	687	18.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			536.00000	549	18.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			914.00000	863	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			371.00000	375	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			666.00000	625	18.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			622.00000	636	18.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			625.00000	586	19.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			681.00000	697	19.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			587.00000	549	19.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			743.00000	761	19.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			730.00000	687	18.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			536.00000	549	18.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			569.00000	532	19.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			775.00000	794	19.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			534.00000	499	19.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			841.00000	861	19.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			569.00000	532	19.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			775.00000	794	19.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			534.00000	499	19.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			841.00000	861	19.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			502.00000	465	19.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			908.00000	927	19.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			465.00000	430	19.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			971.00000	991	19.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			0.00000	709	18.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			0.00000	521	18.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			0.00000	515	19.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			0.00000	827	19.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			0.00000	484	19.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			0.00000	896	19.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.48230		12.53120		18.88	0.00	0	40.00
€ / R On 12/06/2009 Currency Future	12.55	Call			800.00000	763	18.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			819.00000	831	18.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			761.00000	726	19.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			880.00000	894	19.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			925.00000	887	18.43	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	12.25	Put			644.00000	655	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,026.00000	981	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			545.00000	549	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			841.00000	803	18.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			760.00000	771	18.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			904.00000	866	18.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			672.00000	684	18.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			947.00000	908	18.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			616.00000	626	18.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			998.00000	953	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			567.00000	571	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			970.00000	930	18.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			589.00000	598	18.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,238.00000	1,191	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			407.00000	408	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,175.00000	1,128	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			444.00000	446	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,114.00000	1,068	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			483.00000	485	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,055.00000	1,009	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			524.00000	527	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			861.00000	824	18.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			730.00000	741	18.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			820.00000	783	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			789.00000	801	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,206.00000	1,159	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			425.00000	427	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,144.00000	1,098	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			463.00000	465	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,084.00000	1,038	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			503.00000	506	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			883.00000	845	18.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			701.00000	712	18.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			800.00000	763	18.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			819.00000	831	18.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			998.00000	953	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			567.00000	571	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			780.00000	744	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			849.00000	862	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			742.00000	708	19.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			911.00000	926	19.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,026.00000	981	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			545.00000	549	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			970.00000	930	18.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			589.00000	598	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.75	Call			724.00000	690	19.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			943.00000	958	19.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			689.00000	657	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,008.00000	1,024	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,270.00000	1,223	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			389.00000	390	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,144.00000	1,098	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			463.00000	465	18.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			883.00000	845	18.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			701.00000	712	18.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			761.00000	726	19.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			880.00000	894	19.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			656.00000	621	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,075.00000	1,089	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			618.00000	584	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,137.00000	1,152	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			689.00000	657	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,008.00000	1,024	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	744	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			0.00000	862	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	673	19.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			0.00000	991	19.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	641	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			0.00000	1,058	19.55	0.00	0	0.00
ALBI On 06/11/2008 Index Future			275.29800		275.30400		0.00	0.00	0	603.00
ALBI On 06/11/2008 Index Future	265.00	Call			103,235.00000	103,158	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			195.00000	178	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			283.61800		283.62300		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			291.73000		291.82400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.91900		115.91700		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.33900		119.33700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.80300		122.80000		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			276.94600		276.96850		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			37,123.00000	36,774	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			7,438.00000	7,314	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			285.11750		285.13900		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			293.39450		293.41500		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			328.31400		328.31400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.87800		337.87800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			348.00900		347.95000		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
J153 On 31/08/2010 jSwap			10.79200		10.74600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.52300		9.50600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.77500		8.77300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.72700		9.71300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.36500		9.35500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.38700		9.38100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.26800		9.26400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.05000		12.05000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.99900		11.96500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.61600		11.54800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.97000		10.92400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.25600		10.20000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.90400		9.86100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.38400		10.33400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.99900		9.94700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.65100		9.60200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.30400		9.30700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.32800		9.31400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.15900		9.15000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			8.96600		8.95500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.98800		8.98400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.87100		8.87000		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.79500		11.79400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.84000		11.83800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.92600		11.92500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.92500		11.92500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			266.22300		266.15500		0.00	0.00	0	9.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 05/02/2009 Index Future			274.07800		274.00700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.03500		281.95900		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.30500		9.31100		3.00	15,848,349.64	146	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			391.00000	391	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			494.00000	484	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			227.00000	226	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			755.00000	743	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.84700		8.85500		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,901.00000	1,908	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			228.00000	223	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.24100		8.25100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,382.00000	2,386	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,130.00000	1,122	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.75700		8.75600		8.80	0.00	0	9,273.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,476.00000	1,455	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,511.00000	1,496	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,486.00000	4,472	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			240.00000	231	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			8,354.00000	8,347	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			19.00000	18	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.60500		8.60300		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,163.00000	3,146	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,327.00000	2,322	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,912.00000	4,895	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,289.00000	1,284	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,119.00000	8,104	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			468.00000	464	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,914.00000	5,898	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			929.00000	924	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.44000		8.43800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,161.00000	5,146	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,077.00000	2,074	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.45300		8.45200		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			1,105.00000	1,089	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			603.00000	598	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.34300		8.34200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			9,041.00000	9,031	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			6.00000	6	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.23400		8.23300		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			7,858.00000	7,846	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			101.00000	101	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R196 On 06/11/2008 Bond Future			11.68400		11.68800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			341.00000	334	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,208.00000	1,200	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.01400		11.02400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,250.00000	1,246	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,265.00000	1,260	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.17000		11.19000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,560.00000	1,559	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,616.00000	1,609	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.86700		8.86600		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			461.00000	452	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,000.00000	995	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.70100		8.70000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,807.00000	2,800	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			357.00000	355	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.53100		8.53000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,623.00000	3,617	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			506.00000	505	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.74100		8.73900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			183.00000	175	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,620.00000	1,624	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.59500		8.59300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			3,934.00000	3,922	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			148.00000	147	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.44300		8.44200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,643.00000	3,636	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			440.00000	439	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.73300		8.72200		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			182.00000	164	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,622.00000	1,673	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.59900		8.58700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			4,219.00000	4,147	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			97.00000	102	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.46300		8.45100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,814.00000	3,749	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			397.00000	409	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.86200		8.86000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			12.00000	11	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
R206 On 06/11/2008 Bond Future	8.00	Put			3,478.00000	3,485	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.64400		8.64200		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,641.00000	2,631	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			343.00000	341	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.42100		8.41900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,826.00000	2,818	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			693.00000	692	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.70700		8.70600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			167.00000	161	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,534.00000	1,534	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.58000		8.57900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			4,333.00000	4,325	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			64.00000	63	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.45800		8.45700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,795.00000	3,787	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			324.00000	323	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.09200		8.10100		0.00	0.00	0	6,546.00
R209 On 06/11/2008 Bond Future	7.75	Call			4.00000	4	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			3,315.00000	3,233	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.00000		8.01000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			8,390.00000	8,482	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.91000		7.91900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,229.00000	9,313	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1.00000	1	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			273.40400		273.42300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			281.47100		281.48900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			289.64200		289.65900		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.81100		6.86460		16.00	476,770.00	70	4,844.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			208.00000	185	16.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			194.00000	224	16.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			170.00000	152	16.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			255.00000	291	16.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			230.00000	205	16.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			166.00000	194	16.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			312.00000	278	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			97.00000	117	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			312.00000	278	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			97.00000	117	15.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			380.00000	340	14.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.55	Put			66.00000	79	14.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			345.00000	307	14.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			80.00000	96	14.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			677.00000	626	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			12.00000	15	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			585.00000	537	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			21.00000	26	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			498.00000	452	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			34.00000	41	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			418.00000	375	14.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			53.00000	64	14.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			282.00000	251	15.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			117.00000	140	15.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			188.00000	167	16.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			224.00000	256	16.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			154.00000	137	17.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			289.00000	326	17.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			724.00000	673	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			9.00000	12	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			631.00000	581	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			16.00000	20	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			541.00000	494	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			27.00000	33	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			457.00000	413	14.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			42.00000	52	14.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			254.00000	227	15.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			140.00000	166	15.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			380.00000	340	14.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			66.00000	79	14.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			139.00000	125	17.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			325.00000	364	17.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			139.00000	125	17.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			325.00000	364	17.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			115.00000	103	18.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			400.00000	442	18.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			95.00000	82	18.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			481.00000	521	18.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			73.00000	62	18.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			558.00000	601	18.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			457.00000	413	14.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			42.00000	52	14.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			170.00000	152	16.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			255.00000	291	16.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			115.00000	103	18.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			400.00000	442	18.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.40	Call			0.00000	452	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			0.00000	41	14.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			0.00000	167	16.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			0.00000	256	16.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			0.00000	113	18.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			0.00000	402	18.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			0.00000	94	18.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			0.00000	483	18.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.89760		6.94900		16.30	0.00	0	410.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			311.00000	287	16.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			312.00000	339	16.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			292.00000	269	16.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			343.00000	371	16.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			331.00000	306	16.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			282.00000	308	16.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			428.00000	395	15.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			179.00000	197	15.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			401.00000	371	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			202.00000	223	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			488.00000	450	15.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			139.00000	153	15.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			457.00000	422	15.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			158.00000	174	15.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			710.00000	665	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			61.00000	67	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			631.00000	587	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			82.00000	89	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			556.00000	514	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			107.00000	116	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			376.00000	348	15.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			227.00000	250	15.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			331.00000	306	16.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			282.00000	308	16.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			257.00000	237	17.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			408.00000	439	17.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			752.00000	705	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			53.00000	58	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			670.00000	625	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			71.00000	78	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			593.00000	550	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			94.00000	102	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			520.00000	481	14.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			121.00000	134	14.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			353.00000	326	16.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			254.00000	278	16.08	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	Call			274.00000	252	16.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			375.00000	405	16.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			794.00000	747	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			45.00000	49	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			631.00000	587	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			82.00000	89	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			428.00000	395	15.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			179.00000	197	15.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			520.00000	481	14.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			121.00000	134	14.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			274.00000	252	16.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			375.00000	405	16.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			242.00000	223	17.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			443.00000	475	17.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			227.00000	209	17.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			478.00000	512	17.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			201.00000	186	18.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			552.00000	588	18.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			175.00000	157	18.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			626.00000	660	18.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			214.00000	197	17.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			515.00000	549	17.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			190.00000	171	18.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			591.00000	623	18.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			0.00000	348	15.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			0.00000	250	15.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			0.00000	186	18.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			0.00000	588	18.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.98120		7.02630		16.55	0.00	0	100.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			384.00000	360	16.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			407.00000	429	16.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			365.00000	343	16.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			439.00000	462	16.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			403.00000	379	16.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			377.00000	398	16.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			490.00000	463	15.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			264.00000	281	15.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			543.00000	512	15.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			216.00000	230	15.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			467.00000	441	15.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			290.00000	309	15.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			745.00000	705	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			118.00000	124	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			672.00000	634	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			146.00000	153	15.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.60	Call			604.00000	567	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			177.00000	186	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			445.00000	420	16.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			318.00000	339	16.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			331.00000	311	17.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			505.00000	530	17.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			821.00000	781	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			95.00000	99	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			745.00000	705	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			118.00000	124	15.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			445.00000	420	16.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			318.00000	339	16.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			543.00000	512	15.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			216.00000	230	15.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			331.00000	311	17.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			505.00000	530	17.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			300.00000	282	17.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			574.00000	601	17.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			273.00000	257	18.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			647.00000	676	18.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			245.00000	226	18.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			719.00000	745	18.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			571.00000	539	15.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			195.00000	208	15.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			515.00000	486	15.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			239.00000	255	15.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			467.00000	441	15.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			290.00000	309	15.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			424.00000	399	16.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			347.00000	368	16.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			347.00000	326	17.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			471.00000	495	17.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			315.00000	296	17.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			539.00000	565	17.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			286.00000	269	17.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			610.00000	638	17.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			261.00000	241	18.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			685.00000	710	18.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	257	18.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			0.00000	676	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
Total for Derivatives:								31,343,311.64	2,034	383,053.00

Grand Total: 31,343,311.64 2,034 383,053.00