

# Daily MTM Report

Daily summary for 29/09/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR1 On 06/10/2008 Bond			18.55800		18.55000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.50500		9.47000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.89000		8.82000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.59000		8.50500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.19500		11.91300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.01000		8.94000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.87500		8.80500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.86500		8.79500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.01500		8.94500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.84000		8.76000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.22500		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
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			8.36830		8.25270		20.02	503,160,774.10	60,127	215,519.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			296.00000	352	19.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			293.00000	234	19.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			275.00000	329	19.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			323.00000	260	19.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			365.00000	432	18.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			212.00000	164	18.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			419.00000	495	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			167.00000	126	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			239.00000	286	20.02	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			386.00000	317	20.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			207.00000	248	20.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			455.00000	380	20.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			481.00000	566	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			128.00000	98	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			365.00000	432	18.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			212.00000	164	18.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			317.00000	377	19.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			264.00000	208	19.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			180.00000	216	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			528.00000	448	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			154.00000	188	21.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			601.00000	520	21.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			317.00000	377	19.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			264.00000	208	19.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			180.00000	216	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			528.00000	448	20.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			128.00000	165	21.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			675.00000	596	21.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			627.00000	724	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			75.00000	56	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			551.00000	643	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			98.00000	75	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			481.00000	566	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			128.00000	98	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			275.00000	329	19.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			323.00000	260	19.59	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			515.00000	604	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			112.00000	86	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			449.00000	530	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			146.00000	112	18.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			391.00000	463	18.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			188.00000	144	18.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			340.00000	404	18.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			237.00000	185	18.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			256.00000	306	19.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			354.00000	288	19.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			223.00000	266	20.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			420.00000	348	20.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			193.00000	232	20.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			491.00000	413	20.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			168.00000	202	21.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			566.00000	484	21.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.54670		8.42460		19.87	6,162,170.70	721	26,410.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			457.00000	522	19.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			433.00000	375	19.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			437.00000	500	19.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			462.00000	404	19.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			417.00000	479	19.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			493.00000	432	19.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			500.00000	569	19.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			375.00000	322	19.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			399.00000	458	19.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			524.00000	461	19.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			624.00000	712	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			250.00000	215	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			571.00000	648	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			296.00000	251	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			522.00000	594	18.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			348.00000	297	18.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			478.00000	545	19.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			403.00000	348	19.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			365.00000	419	20.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			590.00000	522	20.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			334.00000	384	20.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			659.00000	587	20.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			302.00000	352	20.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			728.00000	656	20.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			478.00000	545	19.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			403.00000	348	19.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			437.00000	500	19.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			462.00000	404	19.59	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	8.85	Call			302.00000	352	20.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			728.00000	656	20.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			270.00000	323	21.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			795.00000	727	21.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			719.00000	815	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			194.00000	168	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			653.00000	745	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			229.00000	199	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			597.00000	679	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			272.00000	233	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			546.00000	620	18.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			321.00000	273	18.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			381.00000	438	20.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			557.00000	491	20.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			349.00000	401	20.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			624.00000	555	20.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			597.00000	679	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			272.00000	233	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			546.00000	620	18.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			321.00000	273	18.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			381.00000	438	20.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			557.00000	491	20.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			349.00000	401	20.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			624.00000	555	20.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			319.00000	368	20.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			695.00000	621	20.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			286.00000	337	20.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			761.00000	691	20.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			624.00000	712	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			250.00000	215	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			571.00000	648	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			296.00000	251	18.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			399.00000	458	19.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			524.00000	461	19.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			365.00000	419	20.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			590.00000	522	20.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.71650		8.58630		19.95	174,330.00	20	2,092.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			557.00000	630	19.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			571.00000	513	19.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			538.00000	609	19.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			601.00000	542	19.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			619.00000	695	19.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			483.00000	429	19.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			519.00000	588	19.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			633.00000	572	19.95	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			501.00000	568	20.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			665.00000	602	20.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			538.00000	609	19.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			601.00000	542	19.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			467.00000	531	20.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			731.00000	664	20.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			710.00000	798	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			373.00000	332	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			663.00000	743	18.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			426.00000	377	18.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			577.00000	651	19.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			541.00000	484	19.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			436.00000	496	20.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			800.00000	730	20.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			404.00000	464	20.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			867.00000	797	20.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			436.00000	496	20.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			800.00000	730	20.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			370.00000	431	20.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			934.00000	864	20.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			686.00000	768	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			399.00000	352	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			640.00000	719	19.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			454.00000	402	19.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			598.00000	673	19.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			512.00000	456	19.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			484.00000	549	20.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			697.00000	633	20.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			451.00000	513	20.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			765.00000	697	20.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			421.00000	480	20.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			835.00000	763	20.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			387.00000	449	20.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			900.00000	832	20.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			826.00000	926	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			290.00000	259	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			765.00000	860	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			328.00000	294	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			577.00000	651	19.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			541.00000	484	19.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			619.00000	695	19.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			483.00000	429	19.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			735.00000	829	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			349.00000	313	18.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			640.00000	719	19.11	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			454.00000	402	19.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			451.00000	513	20.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			765.00000	697	20.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.13830		15.17270		18.05	19,846,311.30	1,311	16,453.00
£ / R On 12/12/2008 Currency Future	15.15	Call			503.00000	485	18.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			480.00000	497	18.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			462.00000	445	18.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			539.00000	557	18.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			406.00000	392	18.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			634.00000	653	18.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			620.00000	599	17.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			347.00000	361	17.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			674.00000	652	17.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			301.00000	314	17.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			570.00000	551	17.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			397.00000	413	17.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			702.00000	680	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			280.00000	292	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			800.00000	776	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			227.00000	238	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			979.00000	953	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			156.00000	164	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			905.00000	880	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			183.00000	192	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			834.00000	810	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			212.00000	222	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			767.00000	743	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			244.00000	255	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			646.00000	625	17.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			323.00000	337	17.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			594.00000	575	17.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			371.00000	386	17.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			547.00000	529	17.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			424.00000	440	17.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			734.00000	711	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			261.00000	273	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			524.00000	506	17.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			451.00000	468	17.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			482.00000	465	18.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			509.00000	527	18.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			442.00000	427	18.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			570.00000	588	18.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			424.00000	409	18.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			601.00000	620	18.54	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			390.00000	375	18.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			667.00000	687	18.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			358.00000	345	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			736.00000	757	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			942.00000	916	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			169.00000	178	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			869.00000	845	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			197.00000	206	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			800.00000	776	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			227.00000	238	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			524.00000	506	17.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			451.00000	468	17.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			374.00000	360	18.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			701.00000	722	18.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			340.00000	327	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			767.00000	789	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			306.00000	294	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			833.00000	856	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			274.00000	263	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			901.00000	925	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			323.00000	310	19.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			800.00000	822	19.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.38760		15.41520		18.23	0.00	0	12,049.00
£ / R On 16/03/2009 Currency Future	15.40	Call			756.00000	753	18.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			741.00000	765	18.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			736.00000	733	18.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			771.00000	795	18.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			679.00000	676	18.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			863.00000	888	18.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			865.00000	861	17.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			600.00000	623	17.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			912.00000	907	17.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			547.00000	569	17.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			756.00000	753	18.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			741.00000	765	18.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			842.00000	839	17.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			627.00000	651	17.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			937.00000	931	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			521.00000	543	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,182.00000	1,173	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			367.00000	386	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,117.00000	1,109	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			402.00000	422	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,055.00000	1,048	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			440.00000	460	17.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.90	Call			995.00000	988	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			479.00000	501	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			888.00000	883	17.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			573.00000	596	17.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			799.00000	795	18.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			684.00000	707	18.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,055.00000	1,048	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			440.00000	460	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			995.00000	988	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			479.00000	501	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			799.00000	795	18.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			684.00000	707	18.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			716.00000	713	18.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			801.00000	826	18.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			643.00000	641	18.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			928.00000	953	18.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			609.00000	608	18.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			994.00000	1,020	18.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,149.00000	1,141	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			384.00000	403	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,086.00000	1,078	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			421.00000	441	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,025.00000	1,018	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			459.00000	480	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			965.00000	959	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			500.00000	522	17.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			820.00000	816	17.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			655.00000	679	17.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			777.00000	774	18.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			712.00000	736	18.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			609.00000	608	18.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			994.00000	1,020	18.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			571.00000	569	18.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,055.00000	1,082	18.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			534.00000	533	18.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,118.00000	1,145	18.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			912.00000	907	17.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			547.00000	569	17.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			865.00000	861	17.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			600.00000	623	17.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			777.00000	774	18.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			712.00000	736	18.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			697.00000	694	18.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			832.00000	857	18.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			660.00000	658	18.64	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			895.00000	921	18.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			626.00000	624	18.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			961.00000	986	18.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			590.00000	588	18.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,025.00000	1,051	18.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.61950		15.63760		18.42	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	15.65	Call			938.00000	949	18.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			950.00000	980	18.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			918.00000	930	18.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			980.00000	1,010	18.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			880.00000	892	18.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,042.00000	1,072	18.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,064.00000	1,076	18.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			776.00000	806	18.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,108.00000	1,120	17.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			721.00000	750	17.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			958.00000	969	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			920.00000	950	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,022.00000	1,033	18.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			834.00000	863	18.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,136.00000	1,142	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			698.00000	723	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,369.00000	1,374	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			531.00000	554	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,308.00000	1,313	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			570.00000	594	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,249.00000	1,255	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			611.00000	635	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,191.00000	1,198	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			654.00000	678	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,086.00000	1,097	18.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			748.00000	778	18.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,043.00000	1,055	18.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			805.00000	835	18.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,000.00000	1,011	18.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			862.00000	892	18.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,369.00000	1,374	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			531.00000	554	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,308.00000	1,313	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			570.00000	594	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,086.00000	1,097	18.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			748.00000	778	18.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,043.00000	1,055	18.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			805.00000	835	18.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,220.00000	1,226	17.84	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	15.05	Put			632.00000	656	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,163.00000	1,170	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			676.00000	700	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			979.00000	990	18.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			891.00000	921	18.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			899.00000	910	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,011.00000	1,041	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			861.00000	873	18.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,074.00000	1,104	18.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			880.00000	892	18.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,042.00000	1,072	18.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			843.00000	855	18.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,106.00000	1,136	18.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			809.00000	821	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,171.00000	1,201	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,338.00000	1,343	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			551.00000	574	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,278.00000	1,284	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			591.00000	614	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,220.00000	1,226	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			632.00000	656	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,163.00000	1,170	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			676.00000	700	17.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			979.00000	990	18.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			891.00000	921	18.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			938.00000	949	18.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			950.00000	980	18.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			958.00000	969	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			920.00000	950	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			772.00000	781	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,234.00000	1,261	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			733.00000	742	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,296.00000	1,323	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			843.00000	855	18.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,106.00000	1,136	18.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			772.00000	781	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,234.00000	1,261	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			826.00000	838	18.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,138.00000	1,168	18.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			792.00000	801	18.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,204.00000	1,231	18.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.09110		12.05910		19.33	207,447,002.70	17,157	48,108.00
€ / R On 12/12/2008 Currency Future	12.05	Call			417.00000	437	19.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			408.00000	396	19.19	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	12.15	Call			377.00000	395	19.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			468.00000	454	19.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			341.00000	358	19.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			532.00000	516	19.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			484.00000	506	18.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			325.00000	315	18.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			590.00000	615	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			231.00000	224	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			484.00000	506	18.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			325.00000	315	18.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			561.00000	586	18.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			252.00000	245	18.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			619.00000	647	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			210.00000	206	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			686.00000	715	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			177.00000	174	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			870.00000	901	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			111.00000	110	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			794.00000	824	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			135.00000	133	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			721.00000	751	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			162.00000	160	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			652.00000	681	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			193.00000	190	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			534.00000	558	18.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			275.00000	267	18.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			438.00000	459	19.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			379.00000	368	19.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			396.00000	416	19.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			437.00000	424	19.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			832.00000	862	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			123.00000	121	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			757.00000	787	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			148.00000	146	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			508.00000	531	18.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			299.00000	290	18.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			461.00000	482	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			352.00000	341	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			358.00000	376	19.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			499.00000	485	19.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			324.00000	340	19.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			565.00000	549	19.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			508.00000	531	18.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			299.00000	290	18.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			308.00000	324	20.09	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		599.00000	582	20.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call		279.00000	293	20.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put		670.00000	652	20.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call		870.00000	901	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put		111.00000	110	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call		794.00000	824	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put		135.00000	133	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		534.00000	558	18.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		275.00000	267	18.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		308.00000	324	20.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		599.00000	582	20.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call		246.00000	262	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put		737.00000	721	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		216.00000	231	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		807.00000	790	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		0.00000	340	19.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		0.00000	549	19.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		0.00000	308	20.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		0.00000	617	20.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call		0.00000	279	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put		0.00000	688	20.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.33170	12.28820		19.34	0.00	0	12,815.00
€ / R On 16/03/2009 Currency Future	12.30	Call		625.00000	657	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		636.00000	625	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		605.00000	637	19.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		667.00000	655	19.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		567.00000	598	19.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		729.00000	716	19.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		732.00000	767	18.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		493.00000	485	18.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		804.00000	845	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		415.00000	413	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		645.00000	678	19.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		607.00000	597	19.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		709.00000	744	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		521.00000	512	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		755.00000	791	18.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		467.00000	459	18.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,057.00000	1,100	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		269.00000	269	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		990.00000	1,033	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		301.00000	301	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		925.00000	967	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		337.00000	336	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		863.00000	905	18.44	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			375.00000	373	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			666.00000	700	19.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			578.00000	568	19.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			625.00000	657	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			636.00000	625	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,023.00000	1,066	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			285.00000	284	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			957.00000	1,000	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			319.00000	318	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			894.00000	936	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			355.00000	354	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			833.00000	874	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			395.00000	393	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			779.00000	816	18.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			441.00000	434	18.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			732.00000	767	18.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			493.00000	485	18.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			687.00000	722	18.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			549.00000	540	18.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			863.00000	905	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			375.00000	373	18.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			586.00000	617	19.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			697.00000	685	19.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			549.00000	579	19.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			761.00000	747	19.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			687.00000	722	18.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			549.00000	540	18.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			532.00000	561	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			794.00000	779	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			499.00000	527	19.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			861.00000	845	19.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			532.00000	561	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			794.00000	779	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			499.00000	527	19.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			861.00000	845	19.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			465.00000	495	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			927.00000	913	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			430.00000	458	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			991.00000	977	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			709.00000	744	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			521.00000	512	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			515.00000	544	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			827.00000	812	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			484.00000	511	20.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			896.00000	879	20.06	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			12.53800	12.48230		19.44	125,380.00	10	50.00
€ / R On 12/06/2009 Currency Future	12.50	Call		783.00000	828	19.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		801.00000	790	19.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		763.00000	808	19.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		831.00000	820	19.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		726.00000	769	19.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		894.00000	881	19.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		887.00000	934	18.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		655.00000	646	18.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		981.00000	1,035	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		549.00000	547	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		803.00000	849	19.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		771.00000	761	19.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		866.00000	913	19.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		684.00000	675	19.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		908.00000	957	18.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		626.00000	619	18.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		953.00000	1,007	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		571.00000	569	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		930.00000	979	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		598.00000	591	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,191.00000	1,247	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		408.00000	409	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,128.00000	1,184	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		446.00000	446	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,068.00000	1,123	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		485.00000	485	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,009.00000	1,064	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		527.00000	526	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		824.00000	870	19.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		741.00000	732	19.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,159.00000	1,215	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		427.00000	427	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,098.00000	1,153	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		465.00000	465	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,038.00000	1,093	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		506.00000	505	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		845.00000	892	19.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		712.00000	704	19.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		763.00000	808	19.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		831.00000	820	19.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		953.00000	1,007	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		571.00000	569	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		744.00000	788	19.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		862.00000	850	19.52	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	12.70	Call			708.00000	751	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			926.00000	913	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			981.00000	1,035	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			549.00000	547	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			930.00000	979	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			598.00000	591	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			690.00000	732	19.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			958.00000	944	19.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			657.00000	698	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,024.00000	1,010	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,223.00000	1,280	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			390.00000	392	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,098.00000	1,153	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			465.00000	465	18.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			845.00000	892	19.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			712.00000	704	19.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			726.00000	769	19.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			894.00000	881	19.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			621.00000	664	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,089.00000	1,076	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			584.00000	626	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,152.00000	1,138	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			657.00000	698	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,024.00000	1,010	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			744.00000	788	19.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			862.00000	850	19.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			673.00000	715	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			991.00000	977	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			641.00000	681	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,058.00000	1,043	20.02	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.29700		275.29800		0.00	0.00	0	603.00
ALBI On 06/11/2008 Index Future	265.00	Call			103,158.00000	93,224	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			178.00000	254	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			282.58600		283.61800		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			291.78100		291.73000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.47000		115.91900		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.87700		119.33900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.32900		122.80300		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			276.05200		276.94600		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			36,774.00000	29,821	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			7,314.00000	9,301	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 05/02/2009 jGovi		284.19900	285.11750		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi		292.45100	293.39450		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future		328.25200	328.31400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future		337.83200	337.87800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		347.90100	348.00900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		10.83500	10.79200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		9.54600	9.52300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.81900	8.77500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		9.75200	9.72700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.39700	9.36500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.42600	9.38700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.31200	9.26800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.05800	12.05000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		11.99500	11.99900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.66200	11.61600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.01900	10.97000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		10.32800	10.25600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		9.97100	9.90400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		10.42800	10.38400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		10.04800	9.99900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		9.69500	9.65100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		9.38100	9.30400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		9.36600	9.32800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		9.19400	9.15900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.04000	8.96600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.03100	8.98800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote		8.91400	8.87100		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
JROD On 30/09/2008 jRod			11.79600		11.79500		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.83800		11.84000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.92800		11.92600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.92900		11.92500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			264.76500		266.22300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			272.57800		274.07800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.49300		282.03500		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.35100		9.30500		3.00	0.00	0	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			391.00000	339	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			484.00000	510	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			226.00000	188	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			743.00000	783	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.90100		8.84700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,908.00000	1,838	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			223.00000	233	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.30600		8.24100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,386.00000	2,324	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,122.00000	1,142	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.83100		8.75700		8.80	25,139,098.00	200	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,455.00000	1,195	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,496.00000	1,667	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,472.00000	4,067	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			231.00000	258	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			8,347.00000	7,917	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			18.00000	18	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.68200		8.60500		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,146.00000	2,876	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,322.00000	2,491	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,895.00000	4,560	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,284.00000	1,387	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,104.00000	7,706	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			464.00000	505	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,898.00000	5,537	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			924.00000	1,001	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.52000		8.44000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,146.00000	4,838	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,074.00000	2,210	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.54500		8.45300		0.00	8,535,451.40	70	4,975.00
R186 On 06/11/2008 Bond Future	8.50	Call			1,089.00000	575	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			598.00000	1,042	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
R186 On 05/02/2009 Bond Future			8.43700	8.34300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		9,031.00000	8,051	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		6.00000	12	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.33100	8.23400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		7,846.00000	6,880	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		101.00000	158	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.19500	11.68400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		334.00000	357	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,200.00000	1,080	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.19500	11.01400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,246.00000	1,227	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,260.00000	1,250	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.19500	11.17000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,559.00000	1,545	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,609.00000	1,602	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.94100	8.86700		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		452.00000	312	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		995.00000	1,197	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.77800	8.70100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,800.00000	2,519	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		355.00000	421	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.61200	8.53100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,617.00000	3,333	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		505.00000	577	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.82400	8.74100		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		175.00000	86	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		1,624.00000	2,028	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.68100	8.59500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,922.00000	3,467	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		147.00000	199	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.53300	8.44300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,636.00000	3,216	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		439.00000	545	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.81600	8.73300		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		164.00000	76	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		1,673.00000	2,116	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.68400	8.59900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		4,147.00000	3,649	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		102.00000	145	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.55100	8.46300		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 07/05/2009 Bond Future	9.00	Call			3,749.00000	3,299	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			409.00000	517	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.93600		8.86200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			11.00000	5	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,485.00000	3,770	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.72200		8.64400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,631.00000	2,389	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			341.00000	397	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.50400		8.42100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,818.00000	2,592	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			692.00000	775	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.78900		8.70700		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			161.00000	71	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,534.00000	1,980	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.66500		8.58000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			4,325.00000	3,802	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			63.00000	96	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.54500		8.45800		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,787.00000	3,317	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			323.00000	420	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.18300		8.09200		0.00	0.00	0	6,546.00
R209 On 06/11/2008 Bond Future	7.75	Call			4.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			3,233.00000	4,054	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.09300		8.00000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			8,482.00000	7,627	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			8.00400		7.91000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,313.00000	8,436	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1.00000	2	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.50200		273.40400		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			280.54300		281.47100		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.68900		289.64200		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.77680		6.81100		16.39	0.00	0	4,844.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			205.00000	188	16.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			194.00000	212	16.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			185.00000	170	16.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			224.00000	243	16.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			152.00000	139	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
ZAAD On 12/12/2008 Currency Future	6.95	Put			291.00000	312	17.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			278.00000	257	15.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			117.00000	130	15.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			278.00000	257	15.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			117.00000	130	15.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			340.00000	316	15.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			79.00000	89	15.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			307.00000	285	15.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			96.00000	108	15.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			626.00000	595	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			15.00000	18	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			537.00000	507	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			26.00000	30	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			452.00000	424	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			41.00000	47	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			375.00000	350	14.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			64.00000	73	14.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			251.00000	232	15.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			140.00000	155	15.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			167.00000	153	17.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			256.00000	277	17.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			137.00000	125	17.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			326.00000	349	17.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			673.00000	641	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			12.00000	14	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			581.00000	550	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			20.00000	23	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			494.00000	465	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			33.00000	38	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			413.00000	386	14.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			52.00000	59	14.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			227.00000	209	16.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			166.00000	182	16.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			340.00000	316	15.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			79.00000	89	15.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			125.00000	114	18.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			364.00000	387	18.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			125.00000	114	18.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			364.00000	387	18.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			103.00000	94	18.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			442.00000	467	18.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			82.00000	74	19.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			521.00000	548	19.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			62.00000	56	19.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			601.00000	629	19.10	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	6.45	Call		413.00000	386	14.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		52.00000	59	14.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		152.00000	139	17.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		291.00000	312	17.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		103.00000	94	18.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		442.00000	467	18.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		452.00000	424	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		41.00000	47	14.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		167.00000	153	17.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		256.00000	277	17.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call		113.00000	103	18.42	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put		402.00000	426	18.42	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		94.00000	85	19.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		483.00000	508	19.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.86630	6.89760		16.55	0.00	0	410.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		306.00000	295	16.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		308.00000	329	16.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		287.00000	277	16.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		339.00000	361	16.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		269.00000	260	17.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		371.00000	394	17.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		395.00000	382	15.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		197.00000	215	15.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		371.00000	358	16.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		223.00000	242	16.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		450.00000	435	15.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		153.00000	169	15.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		422.00000	407	15.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		174.00000	191	15.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		665.00000	641	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		67.00000	75	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		587.00000	565	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		89.00000	99	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		514.00000	496	15.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		116.00000	130	15.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		348.00000	336	16.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		250.00000	270	16.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		306.00000	295	16.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		308.00000	329	16.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		237.00000	229	17.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		439.00000	463	17.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		705.00000	681	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		58.00000	65	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		625.00000	603	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		78.00000	86	15.08	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	6.45	Call		550.00000	529	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		102.00000	113	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		481.00000	464	15.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		134.00000	148	15.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		326.00000	315	16.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		278.00000	299	16.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		252.00000	244	17.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		405.00000	428	17.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		747.00000	722	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		49.00000	56	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		587.00000	565	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		89.00000	99	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		395.00000	382	15.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		197.00000	215	15.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		481.00000	464	15.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		134.00000	148	15.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		252.00000	244	17.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		405.00000	428	17.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		223.00000	215	17.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		475.00000	499	17.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		209.00000	203	18.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		512.00000	536	18.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		186.00000	176	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		588.00000	609	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		157.00000	149	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		660.00000	682	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		197.00000	191	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		549.00000	574	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		171.00000	162	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		623.00000	645	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		348.00000	336	16.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		250.00000	270	16.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		186.00000	176	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		588.00000	609	18.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		0.00000	529	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		0.00000	113	15.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		0.00000	407	15.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		0.00000	191	15.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		0.00000	277	16.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		0.00000	361	16.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		0.00000	215	17.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		0.00000	499	17.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.94990	6.98120		16.91	0.00	0	100.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		379.00000	373	17.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		398.00000	423	17.08	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 12/06/2009 Currency Future	7.05	Call			360.00000	355	17.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			429.00000	455	17.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			343.00000	338	17.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			462.00000	488	17.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			463.00000	455	16.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			281.00000	305	16.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			512.00000	502	15.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			230.00000	252	15.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			441.00000	433	16.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			309.00000	334	16.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			705.00000	687	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			124.00000	137	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			634.00000	617	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			153.00000	168	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			567.00000	555	15.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			186.00000	205	15.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			420.00000	412	16.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			339.00000	362	16.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			311.00000	307	17.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			530.00000	557	17.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			781.00000	761	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			99.00000	111	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			705.00000	687	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			124.00000	137	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			420.00000	412	16.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			339.00000	362	16.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			512.00000	502	15.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			230.00000	252	15.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			311.00000	307	17.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			530.00000	557	17.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			282.00000	279	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			601.00000	629	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			257.00000	250	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			676.00000	700	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			226.00000	220	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			745.00000	770	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			539.00000	528	15.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			208.00000	228	15.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			486.00000	477	16.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			255.00000	278	16.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			441.00000	433	16.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			309.00000	334	16.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			399.00000	392	16.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			368.00000	392	16.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			326.00000	322	17.61	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	7.15	Put			495.00000	522	17.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			296.00000	292	17.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			565.00000	592	17.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			269.00000	266	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			638.00000	666	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			241.00000	235	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			710.00000	735	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			257.00000	250	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			676.00000	700	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			0.00000	584	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			0.00000	184	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			0.00000	528	15.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			0.00000	228	15.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			0.00000	322	17.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			0.00000	522	17.61	0.00	0	0.00

---

<b>Total for Derivatives:</b>								<b>770,590,518.20</b>	<b>79,616</b>	<b>387,154.00</b>
-------------------------------	--	--	--	--	--	--	--	-----------------------	---------------	-------------------

---

<b>Grand Total:</b>								<b>770,590,518.20</b>	<b>79,616</b>	<b>387,154.00</b>
---------------------	--	--	--	--	--	--	--	-----------------------	---------------	-------------------