

Daily MTM Report

Daily summary for 30/09/2008

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		18.55800			0.00	0	0.00
R153 On 31/08/2010 Bond			9.43000		9.50500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.86000		8.89000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.58500		8.59000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.90500		11.19500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.97500		9.01000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.85000		8.87500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.84000		8.86500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.97000		9.01500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.82000		8.84000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.22000		8.22500			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			8.42470		8.36830		20.18	210,128,867.40	24,942	233,040.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			306.00000	337	19.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			288.00000	263	19.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			352.00000	386	19.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			234.00000	211	19.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			329.00000	361	19.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			260.00000	236	19.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			432.00000	472	19.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			164.00000	148	19.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			495.00000	539	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			126.00000	114	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			286.00000	315	20.18	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			317.00000	291	20.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			248.00000	275	20.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			380.00000	350	20.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			566.00000	613	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			98.00000	88	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			432.00000	472	19.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			164.00000	148	19.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			377.00000	413	19.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			208.00000	188	19.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			216.00000	240	21.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			448.00000	415	21.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			188.00000	209	21.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			520.00000	484	21.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			377.00000	413	19.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			208.00000	188	19.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			216.00000	240	21.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			448.00000	415	21.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			165.00000	183	21.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			596.00000	558	21.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			724.00000	774	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			56.00000	50	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			643.00000	691	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			75.00000	67	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			566.00000	613	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			98.00000	88	18.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.30	Call			329.00000	361	19.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			260.00000	236	19.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			604.00000	651	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			86.00000	77	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			530.00000	575	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			112.00000	100	18.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			463.00000	505	18.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			144.00000	130	18.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			404.00000	442	19.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			185.00000	167	19.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			266.00000	294	20.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			348.00000	320	20.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			232.00000	257	20.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			413.00000	382	20.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			202.00000	224	21.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			484.00000	449	21.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.59970		8.54670		20.02	5,684,401.70	661	26,010.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			458.00000	484	19.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			461.00000	435	19.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			522.00000	550	19.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			375.00000	350	19.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			500.00000	527	19.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			404.00000	378	19.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			479.00000	506	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			432.00000	406	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			569.00000	600	19.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			322.00000	300	19.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			458.00000	484	19.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			461.00000	435	19.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			712.00000	751	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			215.00000	202	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			648.00000	686	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			251.00000	236	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			594.00000	626	18.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			297.00000	277	18.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			545.00000	574	19.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			348.00000	325	19.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			419.00000	444	20.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			522.00000	495	20.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			384.00000	407	20.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			587.00000	557	20.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			352.00000	373	20.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			656.00000	624	20.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			545.00000	574	19.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			348.00000	325	19.18	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	8.45	Call			500.00000	527	19.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			404.00000	378	19.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			352.00000	373	20.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			656.00000	624	20.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			323.00000	343	21.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			727.00000	693	21.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			815.00000	857	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			168.00000	157	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			745.00000	786	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			199.00000	186	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			679.00000	718	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			233.00000	218	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			620.00000	654	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			273.00000	254	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			438.00000	464	20.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			491.00000	464	20.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			401.00000	425	20.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			555.00000	526	20.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			679.00000	718	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			233.00000	218	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			620.00000	654	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			273.00000	254	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			438.00000	464	20.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			491.00000	464	20.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			401.00000	425	20.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			555.00000	526	20.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			368.00000	390	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			621.00000	590	20.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			337.00000	358	20.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			691.00000	658	20.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			712.00000	751	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			215.00000	202	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			648.00000	686	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			251.00000	236	18.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			419.00000	444	20.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			522.00000	495	20.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.76620		8.71650		20.17	175,324.00	20	2,092.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			588.00000	617	20.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			572.00000	551	20.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			630.00000	658	19.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			513.00000	492	19.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			609.00000	638	19.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			542.00000	522	19.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			695.00000	726	19.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			429.00000	410	19.30	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			568.00000	596	20.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			602.00000	580	20.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			609.00000	638	19.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			542.00000	522	19.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			531.00000	557	20.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			664.00000	641	20.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			798.00000	836	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			332.00000	320	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			743.00000	776	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			377.00000	360	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			651.00000	680	19.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			484.00000	464	19.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			496.00000	521	20.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			730.00000	705	20.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			464.00000	488	20.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			797.00000	771	20.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			496.00000	521	20.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			730.00000	705	20.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			431.00000	456	21.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			864.00000	840	21.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			768.00000	806	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			352.00000	339	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			719.00000	750	19.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			402.00000	384	19.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			673.00000	702	19.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			456.00000	436	19.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			549.00000	577	20.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			633.00000	610	20.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			513.00000	539	20.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			697.00000	673	20.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			480.00000	504	20.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			763.00000	738	20.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			449.00000	472	20.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			832.00000	806	20.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			926.00000	966	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			259.00000	249	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			860.00000	899	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			294.00000	283	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			651.00000	680	19.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			484.00000	464	19.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			695.00000	726	19.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			429.00000	410	19.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			829.00000	867	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			313.00000	301	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			719.00000	750	19.17	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		402.00000	384	19.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		513.00000	539	20.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		697.00000	673	20.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.10520	15.13830		19.20	4,093,509.20	271	16,432.00
£ / R On 12/12/2008 Currency Future	15.15	Call		485.00000	499	19.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put		497.00000	544	19.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call		445.00000	461	19.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put		557.00000	606	19.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		392.00000	408	19.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		653.00000	703	19.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call		599.00000	610	18.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put		361.00000	404	18.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call		652.00000	660	18.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put		314.00000	355	18.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call		551.00000	563	18.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put		413.00000	458	18.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call		680.00000	686	18.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put		292.00000	331	18.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		776.00000	777	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		238.00000	272	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call		953.00000	948	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put		164.00000	193	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call		880.00000	877	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put		192.00000	222	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call		810.00000	810	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put		222.00000	254	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call		743.00000	745	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put		255.00000	290	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call		625.00000	634	18.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put		337.00000	379	18.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call		575.00000	586	18.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		386.00000	431	18.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call		529.00000	541	19.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put		440.00000	486	19.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call		711.00000	714	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put		273.00000	309	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		506.00000	520	19.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		468.00000	515	19.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call		465.00000	480	19.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put		527.00000	574	19.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call		427.00000	443	19.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put		588.00000	637	19.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call		409.00000	425	19.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put		620.00000	670	19.84	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 12/12/2008 Currency Future	15.45	Call		375.00000	392	20.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put		687.00000	737	20.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call		345.00000	359	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put		757.00000	804	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call		916.00000	912	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put		178.00000	207	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call		845.00000	843	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put		206.00000	238	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		776.00000	777	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		238.00000	272	18.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		506.00000	520	19.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		468.00000	515	19.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call		360.00000	377	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put		722.00000	772	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call		327.00000	341	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put		789.00000	836	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call		294.00000	308	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put		856.00000	903	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call		263.00000	278	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		925.00000	972	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call		310.00000	325	20.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put		822.00000	869	20.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.37430	15.38760		18.91	0.00	0	12,049.00
£ / R On 16/03/2009 Currency Future	15.40	Call		753.00000	775	18.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		765.00000	801	18.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		753.00000	775	18.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		765.00000	801	18.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call		733.00000	755	19.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put		795.00000	831	19.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		676.00000	699	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		888.00000	925	19.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		861.00000	882	18.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		623.00000	658	18.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		907.00000	927	18.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		569.00000	603	18.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call		839.00000	860	18.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put		651.00000	685	18.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		931.00000	951	18.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		543.00000	576	18.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		1,173.00000	1,186	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		386.00000	412	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		1,109.00000	1,123	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		422.00000	449	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		1,048.00000	1,062	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		460.00000	488	18.18	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			988.00000	1,003	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			501.00000	529	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			883.00000	904	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			596.00000	630	18.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			795.00000	816	18.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			707.00000	742	18.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,048.00000	1,062	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			460.00000	488	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			988.00000	1,003	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			501.00000	529	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			795.00000	816	18.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			707.00000	742	18.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			713.00000	736	19.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			826.00000	862	19.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			641.00000	665	19.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			953.00000	990	19.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			608.00000	628	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,020.00000	1,054	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,141.00000	1,154	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			403.00000	430	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,078.00000	1,092	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			441.00000	468	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,018.00000	1,032	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			480.00000	508	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			959.00000	975	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			522.00000	551	18.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			816.00000	838	18.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			679.00000	713	18.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			774.00000	795	18.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			736.00000	771	18.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			608.00000	628	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,020.00000	1,054	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			569.00000	590	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,082.00000	1,115	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			533.00000	553	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,145.00000	1,179	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			907.00000	927	18.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			569.00000	603	18.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			861.00000	882	18.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			623.00000	658	18.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			774.00000	795	18.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			736.00000	771	18.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			694.00000	718	19.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			857.00000	893	19.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			658.00000	682	19.42	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			921.00000	957	19.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			624.00000	648	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			986.00000	1,024	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			588.00000	609	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,051.00000	1,084	19.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.61910		15.61950		18.99	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	15.60	Call			969.00000	997	18.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			950.00000	978	18.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			949.00000	977	19.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			980.00000	1,008	19.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			930.00000	958	19.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,010.00000	1,039	19.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			892.00000	920	19.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,072.00000	1,101	19.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,076.00000	1,103	18.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			806.00000	834	18.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,120.00000	1,147	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			750.00000	778	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			969.00000	997	18.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			950.00000	978	18.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,033.00000	1,060	18.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			863.00000	891	18.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,142.00000	1,170	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			723.00000	750	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,374.00000	1,399	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			554.00000	580	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,313.00000	1,339	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			594.00000	620	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,255.00000	1,281	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			635.00000	662	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,198.00000	1,224	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			678.00000	705	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,097.00000	1,126	18.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			778.00000	807	18.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,055.00000	1,081	18.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			835.00000	862	18.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,011.00000	1,038	18.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			892.00000	919	18.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,374.00000	1,399	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			554.00000	580	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,313.00000	1,339	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			594.00000	620	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,097.00000	1,126	18.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			778.00000	807	18.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,055.00000	1,081	18.73	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	15.40	Put			835.00000	862	18.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,226.00000	1,252	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			656.00000	683	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,170.00000	1,197	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			700.00000	728	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			990.00000	1,018	18.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			921.00000	948	18.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			910.00000	939	19.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,041.00000	1,070	19.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			873.00000	902	19.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,104.00000	1,133	19.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			892.00000	920	19.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,072.00000	1,101	19.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			855.00000	884	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,136.00000	1,165	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			821.00000	850	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,201.00000	1,231	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,343.00000	1,369	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			574.00000	600	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,284.00000	1,310	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			614.00000	641	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,226.00000	1,252	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			656.00000	683	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,170.00000	1,197	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			700.00000	728	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			990.00000	1,018	18.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			921.00000	948	18.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			949.00000	977	19.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			980.00000	1,008	19.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			781.00000	810	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,261.00000	1,290	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			742.00000	771	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,323.00000	1,352	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			855.00000	884	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,136.00000	1,165	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			781.00000	810	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,261.00000	1,290	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			838.00000	867	19.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,168.00000	1,198	19.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			801.00000	829	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,231.00000	1,260	19.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			11.90470		12.09110		19.23	50,225,929.30	4,219	48,046.00
€ / R On 12/12/2008 Currency Future	12.10	Call			416.00000	334	19.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			424.00000	530	19.85	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	12.05	Call			437.00000	352	19.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			396.00000	497	19.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			395.00000	318	20.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			454.00000	563	20.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			358.00000	287	20.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			516.00000	632	20.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			506.00000	411	19.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			315.00000	406	19.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			615.00000	502	18.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			224.00000	297	18.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			506.00000	411	19.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			315.00000	406	19.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			586.00000	477	18.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			245.00000	322	18.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			647.00000	528	18.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			206.00000	273	18.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			715.00000	584	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			174.00000	229	18.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			901.00000	751	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			110.00000	147	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			824.00000	680	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			133.00000	176	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			751.00000	613	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			160.00000	209	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			681.00000	555	18.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			190.00000	250	18.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			558.00000	454	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			267.00000	349	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			459.00000	370	19.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			368.00000	466	19.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			862.00000	715	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			121.00000	161	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			787.00000	646	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			146.00000	192	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			531.00000	432	19.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			290.00000	377	19.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			482.00000	390	19.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			341.00000	435	19.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			376.00000	302	20.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			485.00000	597	20.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			340.00000	273	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			549.00000	668	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			531.00000	432	19.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			290.00000	377	19.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			324.00000	256	20.50	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		582.00000	701	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call		293.00000	225	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put		652.00000	770	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call		901.00000	751	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put		110.00000	147	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call		824.00000	680	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put		133.00000	176	18.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		558.00000	454	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		267.00000	349	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		324.00000	256	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		582.00000	701	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call		262.00000	196	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put		721.00000	842	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		231.00000	171	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		790.00000	916	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		340.00000	273	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		549.00000	668	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		308.00000	240	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		617.00000	735	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call		279.00000	210	20.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put		688.00000	805	20.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.14530	12.33170		19.74	60,726.50	5	12,815.00
€ / R On 16/03/2009 Currency Future	12.35	Call		637.00000	567	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		655.00000	772	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		657.00000	586	20.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		625.00000	740	20.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		598.00000	533	20.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		716.00000	838	20.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		767.00000	686	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		485.00000	590	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		845.00000	751	19.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		413.00000	506	19.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		678.00000	605	19.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		597.00000	709	19.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		744.00000	665	19.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		512.00000	619	19.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		791.00000	707	19.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		459.00000	561	19.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,100.00000	976	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		269.00000	331	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		1,033.00000	913	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		301.00000	368	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		967.00000	853	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		336.00000	408	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		905.00000	799	18.92	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			373.00000	454	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			700.00000	624	19.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			568.00000	679	19.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			657.00000	586	20.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			625.00000	740	20.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,066.00000	945	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			284.00000	349	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,000.00000	883	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			318.00000	388	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			936.00000	824	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			354.00000	429	18.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			874.00000	774	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			393.00000	479	19.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			816.00000	729	19.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			434.00000	533	19.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			767.00000	686	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			485.00000	590	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			722.00000	644	19.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			540.00000	649	19.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			905.00000	799	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			373.00000	454	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			617.00000	550	20.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			685.00000	805	20.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			579.00000	516	20.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			747.00000	871	20.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			722.00000	644	19.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			540.00000	649	19.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			561.00000	501	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			779.00000	905	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			527.00000	464	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			845.00000	968	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			561.00000	501	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			779.00000	905	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			527.00000	464	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			845.00000	968	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			495.00000	429	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			913.00000	1,034	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			458.00000	396	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			977.00000	1,101	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			744.00000	665	19.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			512.00000	619	19.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			544.00000	482	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			812.00000	937	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			511.00000	446	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			879.00000	1,001	20.55	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			12.35150	12.53800		19.84	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	12.55	Call		808.00000	740	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		820.00000	939	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		828.00000	759	20.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		790.00000	907	20.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		769.00000	705	20.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		881.00000	1,004	20.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		934.00000	858	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		646.00000	757	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,035.00000	942	19.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		547.00000	641	19.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		849.00000	778	20.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		761.00000	876	20.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		913.00000	837	19.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		675.00000	786	19.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		957.00000	879	19.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		619.00000	727	19.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,007.00000	920	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		569.00000	669	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		979.00000	899	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		591.00000	698	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,247.00000	1,132	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		409.00000	480	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,184.00000	1,073	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		446.00000	521	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,123.00000	1,015	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		485.00000	564	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,064.00000	965	19.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		526.00000	613	19.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		870.00000	797	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		732.00000	846	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,215.00000	1,102	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		427.00000	501	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,153.00000	1,044	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		465.00000	542	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,093.00000	988	19.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		505.00000	586	19.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		892.00000	817	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		704.00000	815	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		808.00000	740	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		820.00000	939	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,007.00000	920	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		569.00000	669	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		788.00000	723	20.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		850.00000	971	20.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.70	Call			751.00000	688	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			913.00000	1,037	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,035.00000	942	19.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			547.00000	641	19.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			979.00000	899	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			591.00000	698	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			732.00000	672	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			944.00000	1,070	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			698.00000	633	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,010.00000	1,132	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,280.00000	1,162	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			392.00000	461	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,153.00000	1,044	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			465.00000	542	19.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			892.00000	817	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			704.00000	815	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			769.00000	705	20.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			881.00000	1,004	20.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			664.00000	597	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,076.00000	1,195	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			626.00000	562	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,138.00000	1,260	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			698.00000	633	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,010.00000	1,132	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			788.00000	723	20.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			850.00000	971	20.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			715.00000	652	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			977.00000	1,101	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			681.00000	615	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,043.00000	1,163	20.49	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.63300		274.29700		0.00	159,287,140.00	58	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			93,224.00000	96,516	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			254.00000	186	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			282.93200		282.58600		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			291.68800		291.78100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.86900		115.47000		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.28800		118.87700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.75300		122.32900		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			276.41950		276.05200		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			29,821.00000	32,175	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			9,301.00000	7,980	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		284.57750	284.19900		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi		292.84250	292.45100		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future		328.39400	328.25200		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future		337.98100	337.83200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		347.78900	347.90100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		10.77100	10.83500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		9.51400	9.54600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.78000	8.81900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		9.71600	9.75200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.36600	9.39700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.39700	9.42600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.28200	9.31200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.05000	12.05800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		11.96200	11.99500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.59700	11.66200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		10.95100	11.01900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		10.26000	10.32800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		9.87400	9.97100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		10.36000	10.42800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		9.97900	10.04800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		9.63200	9.69500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		9.33200	9.38100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		9.32500	9.36600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		9.15500	9.19400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.01500	9.04000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.00200	9.03100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote		8.88600	8.91400		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			11.79581		11.79600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.83300		11.83800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.91600		11.92800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.05400		11.92900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			264.96800		264.76500		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			272.78800		272.57800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.71000		280.49300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.27000		9.35100		3.00	325,828.77	3	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			339.00000	397	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			510.00000	431	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			188.00000	225	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			783.00000	684	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.80500		8.90100		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,838.00000	1,950	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			233.00000	203	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.18900		8.30600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,324.00000	2,413	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,142.00000	1,083	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.80100		8.83100		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,195.00000	1,257	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,667.00000	1,554	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,067.00000	4,209	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			258.00000	225	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,917.00000	8,088	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			18.00000	15	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.65100		8.68200		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,876.00000	2,961	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,491.00000	2,399	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,560.00000	4,674	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,387.00000	1,324	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,706.00000	7,853	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			505.00000	475	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,537.00000	5,663	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,001.00000	951	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.48800		8.52000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,838.00000	4,944	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,210.00000	2,139	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.53600		8.54500		0.00	0.00	0	4,975.00
R186 On 06/11/2008 Bond Future	8.50	Call			575.00000	603	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,042.00000	977	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			8.42800		8.43700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			8,051.00000	8,144	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			12.00000	10	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.32100		8.33100		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,880.00000	6,976	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			158.00000	149	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.69000		11.19500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			357.00000	304	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,080.00000	1,172	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.00100		11.19500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,227.00000	1,227	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,250.00000	1,240	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.10000		11.19500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,545.00000	1,555	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,602.00000	1,585	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.91200		8.94100		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			312.00000	346	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,197.00000	1,097	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.74800		8.77800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,519.00000	2,620	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			421.00000	386	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.58000		8.61200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,333.00000	3,438	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			577.00000	541	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.79400		8.82400		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			86.00000	104	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,028.00000	1,868	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.65000		8.68100		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			3,467.00000	3,624	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			199.00000	174	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.50100		8.53300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,216.00000	3,357	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			545.00000	500	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.78700		8.81600		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			76.00000	92	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			2,116.00000	1,947	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.65400		8.68400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			3,649.00000	3,819	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			145.00000	124	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.52000		8.55100		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			3,299.00000	3,449	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			517.00000	471	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.88700		8.93600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			5.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,770.00000	3,579	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.67000		8.72200		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,389.00000	2,540	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			397.00000	349	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.44800		8.50400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,592.00000	2,734	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			775.00000	709	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.77000		8.78900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			71.00000	81	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,980.00000	1,866	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.64600		8.66500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			3,802.00000	3,915	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			96.00000	85	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.52500		8.54500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,317.00000	3,419	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			420.00000	392	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.18400		8.18300		0.00	1,036,180.34	13	6,539.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,054.00000	4,063	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.09400		8.09300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			7,627.00000	7,617	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			8.00500		8.00400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,436.00000	8,427	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2.00000	2	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.86500		272.50200		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			280.91800		280.54300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			289.07700		288.68900		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.65950		6.77680		17.29	0.00	0	4,844.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			188.00000	156	18.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			212.00000	297	18.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			170.00000	142	18.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			243.00000	332	18.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			139.00000	118	19.34	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			312.00000	408	19.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			257.00000	210	17.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			130.00000	201	17.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			257.00000	210	17.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			130.00000	201	17.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			316.00000	255	16.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			89.00000	146	16.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			285.00000	232	16.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			108.00000	172	16.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			595.00000	495	15.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			18.00000	35	15.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			507.00000	415	15.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			30.00000	55	15.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			424.00000	344	15.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			47.00000	84	15.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			350.00000	282	16.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			73.00000	123	16.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			232.00000	190	17.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			155.00000	231	17.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			153.00000	129	18.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			277.00000	370	18.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			125.00000	107	19.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			349.00000	448	19.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			641.00000	538	15.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			14.00000	28	15.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			550.00000	454	15.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			23.00000	44	15.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			465.00000	378	15.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			38.00000	68	15.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			386.00000	311	16.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			59.00000	102	16.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			209.00000	172	17.95	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			182.00000	263	17.95	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			316.00000	255	16.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			89.00000	146	16.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			114.00000	98	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			387.00000	488	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			114.00000	98	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			387.00000	488	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			94.00000	75	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			467.00000	566	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			74.00000	57	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			548.00000	648	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			56.00000	43	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			629.00000	734	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
ZAAD On 12/12/2008 Currency Future	6.45	Call			386.00000	311	16.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			59.00000	102	16.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			139.00000	118	19.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			312.00000	408	19.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			94.00000	75	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			467.00000	566	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			424.00000	344	15.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			47.00000	84	15.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			153.00000	129	18.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			277.00000	370	18.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			103.00000	86	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			426.00000	527	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			85.00000	66	20.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			508.00000	606	20.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.75660		6.86630		17.26	0.00	0	410.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			315.00000	280	17.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			299.00000	374	17.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			295.00000	263	17.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			329.00000	407	17.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			277.00000	248	18.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			361.00000	441	18.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			260.00000	233	18.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			394.00000	476	18.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			382.00000	338	17.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			215.00000	281	17.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			358.00000	318	17.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			242.00000	311	17.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			435.00000	383	16.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			169.00000	226	16.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			407.00000	360	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			191.00000	253	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			641.00000	561	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			75.00000	105	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			565.00000	493	15.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			99.00000	137	15.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			496.00000	434	16.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			130.00000	178	16.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			336.00000	298	17.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			270.00000	342	17.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			295.00000	263	17.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			329.00000	407	17.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			229.00000	207	18.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			463.00000	550	18.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			681.00000	599	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			65.00000	92	15.62	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	6.35	Call			603.00000	526	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			86.00000	119	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			529.00000	463	15.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			113.00000	156	15.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			464.00000	407	16.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			148.00000	201	16.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			244.00000	220	18.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			428.00000	513	18.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			722.00000	637	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			56.00000	80	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			565.00000	493	15.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			99.00000	137	15.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			382.00000	338	17.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			215.00000	281	17.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			464.00000	407	16.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			148.00000	201	16.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			244.00000	220	18.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			428.00000	513	18.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			215.00000	195	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			499.00000	588	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			203.00000	180	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			536.00000	624	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			176.00000	153	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			609.00000	696	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			149.00000	129	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			682.00000	773	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			191.00000	166	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			574.00000	660	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			162.00000	141	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			645.00000	734	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			336.00000	298	17.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			270.00000	342	17.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			176.00000	153	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			609.00000	696	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			529.00000	463	15.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			113.00000	156	15.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			407.00000	360	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			191.00000	253	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			277.00000	248	18.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			361.00000	441	18.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			215.00000	195	19.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			499.00000	588	19.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.82830		6.94990		17.27	0.00	0	100.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			392.00000	351	17.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			392.00000	472	17.80	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	7.00	Call			373.00000	334	17.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			423.00000	506	17.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			355.00000	318	18.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			455.00000	540	18.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			338.00000	304	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			488.00000	575	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			455.00000	406	17.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			305.00000	378	17.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			502.00000	447	16.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			252.00000	319	16.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			433.00000	387	17.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			334.00000	408	17.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			687.00000	602	15.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			137.00000	174	15.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			617.00000	544	16.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			168.00000	216	16.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			555.00000	493	16.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			205.00000	264	16.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			412.00000	368	17.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			362.00000	440	17.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			307.00000	277	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			557.00000	648	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			761.00000	671	15.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			111.00000	143	15.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			687.00000	602	15.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			137.00000	174	15.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			412.00000	368	17.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			362.00000	440	17.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			502.00000	447	16.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			252.00000	319	16.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			307.00000	277	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			557.00000	648	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			279.00000	244	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			629.00000	716	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			250.00000	215	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			700.00000	787	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			220.00000	189	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			770.00000	861	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			528.00000	469	16.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			228.00000	291	16.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			477.00000	426	17.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			278.00000	348	17.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			433.00000	387	17.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			334.00000	408	17.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			322.00000	290	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
ZAAD On 12/06/2009 Currency Future	7.15	Put			522.00000	611	18.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			292.00000	260	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			592.00000	682	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			266.00000	229	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			666.00000	751	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			235.00000	202	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			735.00000	823	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			250.00000	215	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			700.00000	787	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			584.00000	518	16.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			184.00000	240	16.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			528.00000	469	16.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			228.00000	291	16.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			322.00000	290	18.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			522.00000	611	18.54	0.00	0	0.00

Total for Derivatives:								431,017,907.21	30,192	404,243.00
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Grand Total:								431,017,907.21	30,192	404,243.00
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