

Daily MTM Report

Daily summary for 08/10/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.15000		19.15000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.18000		9.21000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.78500		8.76000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.47000		8.44500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.97100		12.04400			0.00	0	0.00
R201 On 21/12/2014 Bond			8.89000		8.87500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.78000		8.76000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.77500		8.75500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.91000		8.88500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.75000		8.72500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.06500		8.04000			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			9.38500		8.98170		27.84	507,465,720.00	54,072	259,031.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			337.00000	624	26.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			355.00000	239	26.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			317.00000	596	26.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			386.00000	261	26.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			539.00000	891	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			158.00000	106	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			402.00000	715	25.49	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			270.00000	180	25.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			645.00000	1,012	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			113.00000	77	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			683.00000	1,054	24.76	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			101.00000	69	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			721.00000	1,096	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			89.00000	61	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			801.00000	1,183	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			69.00000	48	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			761.00000	1,139	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			79.00000	54	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			928.00000	1,318	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			46.00000	33	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,016.00000	1,410	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			34.00000	25	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			609.00000	971	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			127.00000	86	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,107.00000	1,504	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	19	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			928.00000	1,318	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			46.00000	33	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			843.00000	1,227	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			61.00000	42	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			480.00000	817	25.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			198.00000	132	25.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			843.00000	1,227	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			61.00000	42	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			539.00000	891	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			158.00000	106	24.76	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	8.80	Call			426.00000	748	25.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			244.00000	163	25.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			1,294.00000	1,695	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			13.00000	10	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			1,200.00000	1,599	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			18.00000	14	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,107.00000	1,504	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	19	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			761.00000	1,139	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			79.00000	54	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,153.00000	1,551	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			21.00000	16	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,061.00000	1,457	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			29.00000	22	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			972.00000	1,364	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			40.00000	29	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			885.00000	1,272	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			53.00000	37	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			573.00000	930	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			142.00000	95	24.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			509.00000	854	24.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			177.00000	119	24.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			379.00000	684	25.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			297.00000	199	25.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			480.00000	817	25.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			198.00000	132	25.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			426.00000	748	25.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			244.00000	163	25.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			452.00000	782	25.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			220.00000	147	25.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			402.00000	715	25.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			270.00000	180	25.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			357.00000	653	25.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			326.00000	218	25.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			281.00000	544	26.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			450.00000	309	26.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			250.00000	496	27.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			518.00000	361	27.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			222.00000	453	27.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			590.00000	418	27.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			194.00000	413	28.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			663.00000	478	28.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			299.00000	570	26.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			417.00000	285	26.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			265.00000	520	26.91	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	9.20	Put			483.00000	335	26.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			236.00000	474	27.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			554.00000	389	27.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			209.00000	433	27.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			628.00000	448	27.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			9.59050		9.17870		26.04	1,208,403.00	126	32,285.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			516.00000	827	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			537.00000	436	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			478.00000	780	25.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			599.00000	489	25.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			726.00000	1,109	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			297.00000	268	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			696.00000	1,075	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			317.00000	284	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			822.00000	1,214	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			243.00000	224	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			822.00000	1,214	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			243.00000	224	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			855.00000	1,250	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			226.00000	210	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			960.00000	1,363	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			181.00000	172	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			924.00000	1,325	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			196.00000	184	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			889.00000	1,287	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			211.00000	197	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,034.00000	1,441	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			155.00000	150	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			855.00000	1,250	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			226.00000	210	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,230.00000	1,644	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			101.00000	104	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,150.00000	1,561	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			121.00000	121	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,072.00000	1,481	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			143.00000	140	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			997.00000	1,402	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			168.00000	161	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			789.00000	1,178	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			260.00000	238	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			670.00000	1,042	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			341.00000	301	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			997.00000	1,402	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			168.00000	161	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			924.00000	1,325	24.76	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	Put			196.00000	184	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			670.00000	1,042	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			341.00000	301	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			622.00000	977	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			393.00000	336	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,355.00000	1,772	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			77.00000	82	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,271.00000	1,687	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			93.00000	96	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,190.00000	1,603	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			111.00000	112	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,110.00000	1,521	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			132.00000	130	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			757.00000	1,143	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			278.00000	253	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,190.00000	1,603	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			111.00000	112	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,110.00000	1,521	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			132.00000	130	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			757.00000	1,143	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			278.00000	253	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			696.00000	1,075	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			317.00000	284	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			645.00000	1,009	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			367.00000	318	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,230.00000	1,644	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			101.00000	104	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,150.00000	1,561	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			121.00000	121	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			789.00000	1,178	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			260.00000	238	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,034.00000	1,441	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			155.00000	150	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			599.00000	946	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			421.00000	355	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			557.00000	885	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			478.00000	394	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			516.00000	827	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			537.00000	436	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			557.00000	885	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			478.00000	394	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			443.00000	736	25.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			664.00000	545	25.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			411.00000	694	25.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			732.00000	603	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.60	Call			381.00000	652	26.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			803.00000	662	26.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			347.00000	614	26.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			869.00000	723	26.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			645.00000	1,009	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			367.00000	318	24.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			478.00000	780	25.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			599.00000	489	25.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			443.00000	736	25.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			664.00000	545	25.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			381.00000	652	26.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			803.00000	662	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.77590		9.36590		25.12	9,775,900.00	1,000	2,305.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			647.00000	959	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			681.00000	583	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			609.00000	916	24.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			743.00000	640	24.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			844.00000	1,223	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			428.00000	397	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			844.00000	1,223	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			428.00000	397	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			933.00000	1,321	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			367.00000	345	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			964.00000	1,354	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			348.00000	329	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			996.00000	1,389	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			330.00000	313	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,061.00000	1,458	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			295.00000	282	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,028.00000	1,423	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			312.00000	297	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,163.00000	1,567	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			247.00000	241	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,028.00000	1,423	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			312.00000	297	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			903.00000	1,288	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			387.00000	362	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,308.00000	1,718	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			192.00000	192	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,234.00000	1,642	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			219.00000	216	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,094.00000	1,494	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			278.00000	268	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			792.00000	1,161	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			477.00000	435	24.06	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	9.15	Call			749.00000	1,100	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			533.00000	474	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,271.00000	1,680	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			205.00000	204	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,198.00000	1,604	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			233.00000	228	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,128.00000	1,530	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			262.00000	254	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			873.00000	1,255	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			407.00000	379	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			816.00000	1,192	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			450.00000	416	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			770.00000	1,130	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			504.00000	454	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,462.00000	1,877	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			146.00000	151	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,384.00000	1,797	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			168.00000	171	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,094.00000	1,494	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			278.00000	268	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,163.00000	1,567	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			247.00000	241	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,346.00000	1,757	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			180.00000	181	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,198.00000	1,604	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			233.00000	228	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			873.00000	1,255	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			407.00000	379	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,061.00000	1,458	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			295.00000	282	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			996.00000	1,389	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			330.00000	313	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			933.00000	1,321	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			367.00000	345	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			770.00000	1,130	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			504.00000	454	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			728.00000	1,071	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			562.00000	495	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			687.00000	1,014	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			621.00000	538	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			728.00000	1,071	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			562.00000	495	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			574.00000	875	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			808.00000	699	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			541.00000	833	24.91	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	9.70	Put			875.00000	757	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			511.00000	793	25.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			945.00000	818	25.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			475.00000	756	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,009.00000	880	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			541.00000	833	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			875.00000	757	24.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.27670		15.80910		27.78	22,624,613.00	1,390	18,176.00
£ / R On 12/12/2008 Currency Future	15.80	Call			584.00000	1,012	27.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			575.00000	535	27.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			626.00000	1,064	27.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			517.00000	487	27.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			896.00000	1,375	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			287.00000	298	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			963.00000	1,447	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			254.00000	270	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,069.00000	1,558	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			210.00000	231	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			929.00000	1,411	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			270.00000	284	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			864.00000	1,340	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			304.00000	313	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			770.00000	1,237	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			361.00000	361	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,106.00000	1,596	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			197.00000	219	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,181.00000	1,673	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			172.00000	197	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,033.00000	1,520	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			224.00000	244	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,219.00000	1,713	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			160.00000	186	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,338.00000	1,834	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			129.00000	157	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,547.00000	2,043	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			87.00000	116	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,462.00000	1,958	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			103.00000	131	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,379.00000	1,875	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			120.00000	148	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,298.00000	1,793	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			139.00000	166	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,143.00000	1,635	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			184.00000	208	26.84	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	15.05	Call			998.00000	1,483	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			239.00000	257	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,258.00000	1,753	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			149.00000	176	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			963.00000	1,447	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			254.00000	270	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			832.00000	1,305	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			323.00000	328	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			801.00000	1,271	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			341.00000	344	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			744.00000	1,207	26.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			385.00000	380	26.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			694.00000	1,148	27.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			435.00000	421	27.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,504.00000	2,000	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			95.00000	123	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,420.00000	1,916	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			111.00000	139	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,338.00000	1,834	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			129.00000	157	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			719.00000	1,177	27.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			409.00000	400	27.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			671.00000	1,119	27.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			462.00000	443	27.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			648.00000	1,091	27.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			489.00000	465	27.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,181.00000	1,673	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			172.00000	197	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			832.00000	1,305	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			323.00000	328	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,379.00000	1,875	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			120.00000	148	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,298.00000	1,793	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			139.00000	166	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			998.00000	1,483	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			239.00000	257	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			929.00000	1,411	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			270.00000	284	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,106.00000	1,596	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			197.00000	219	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			770.00000	1,237	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			361.00000	361	26.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			584.00000	1,012	27.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			575.00000	535	27.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			544.00000	962	28.04	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	15.90	Put			635.00000	586	28.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			507.00000	915	28.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			698.00000	638	28.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			473.00000	871	28.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			764.00000	694	28.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			671.00000	1,119	27.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			462.00000	443	27.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			544.00000	962	28.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			635.00000	586	28.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			473.00000	871	28.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			764.00000	694	28.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			441.00000	827	28.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			832.00000	751	28.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.57990		16.09990		24.56	2,006,167.90	121	14,392.00
£ / R On 16/03/2009 Currency Future	16.10	Call			857.00000	1,294	24.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			857.00000	814	24.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			897.00000	1,341	23.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			797.00000	761	23.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,141.00000	1,632	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			541.00000	552	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,201.00000	1,696	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			501.00000	516	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,328.00000	1,830	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			428.00000	450	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,232.00000	1,729	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			482.00000	499	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,201.00000	1,696	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			501.00000	516	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,171.00000	1,664	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			521.00000	534	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,083.00000	1,569	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			583.00000	589	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,360.00000	1,864	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			410.00000	434	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,427.00000	1,934	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			377.00000	404	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,461.00000	1,969	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			361.00000	390	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,751.00000	2,266	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			251.00000	286	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,676.00000	2,190	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			276.00000	310	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,602.00000	2,115	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			303.00000	335	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,531.00000	2,041	23.72	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	Put			331.00000	362	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,393.00000	1,899	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			394.00000	419	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,263.00000	1,762	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			464.00000	482	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,602.00000	2,115	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			303.00000	335	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,531.00000	2,041	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			331.00000	362	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,263.00000	1,762	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			464.00000	482	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,027.00000	1,507	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			627.00000	627	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			982.00000	1,447	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			682.00000	667	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,713.00000	2,228	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			263.00000	298	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,639.00000	2,152	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			289.00000	322	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,567.00000	2,078	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			317.00000	348	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,496.00000	2,005	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			346.00000	375	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,295.00000	1,796	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			445.00000	466	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			982.00000	1,447	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			682.00000	667	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			939.00000	1,389	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			739.00000	709	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,427.00000	1,934	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			377.00000	404	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,360.00000	1,864	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			410.00000	434	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,232.00000	1,729	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			482.00000	499	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,112.00000	1,600	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			562.00000	570	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,055.00000	1,538	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			605.00000	608	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,004.00000	1,477	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			654.00000	647	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			960.00000	1,418	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			710.00000	688	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,055.00000	1,538	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			605.00000	608	23.72	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	16.20	Call			818.00000	1,250	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			918.00000	870	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			781.00000	1,208	24.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			981.00000	928	24.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			746.00000	1,165	24.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,046.00000	985	24.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			939.00000	1,389	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			739.00000	709	23.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			818.00000	1,250	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			918.00000	870	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			746.00000	1,165	24.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,046.00000	985	24.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			713.00000	1,123	24.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,113.00000	1,043	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.83540		16.35830		23.42	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,062.00000	1,486	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,104.00000	1,051	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,101.00000	1,529	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,043.00000	993	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,361.00000	1,831	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			753.00000	745	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,447.00000	1,923	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			689.00000	687	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,537.00000	2,018	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			628.00000	632	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,418.00000	1,892	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			710.00000	706	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,389.00000	1,861	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			731.00000	726	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,333.00000	1,801	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			775.00000	765	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,598.00000	2,083	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			590.00000	597	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,661.00000	2,149	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			553.00000	564	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,447.00000	1,923	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			689.00000	687	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,693.00000	2,183	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			535.00000	547	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,964.00000	2,463	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			406.00000	427	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,894.00000	2,391	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			436.00000	455	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,826.00000	2,320	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			467.00000	485	22.70	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	15.10	Call			1,759.00000	2,251	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			501.00000	515	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,629.00000	2,116	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			571.00000	580	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,567.00000	2,050	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			609.00000	615	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,506.00000	1,986	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			648.00000	650	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,964.00000	2,463	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			406.00000	427	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,894.00000	2,391	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			436.00000	455	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,629.00000	2,116	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			571.00000	580	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,567.00000	2,050	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			609.00000	615	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,792.00000	2,285	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			484.00000	500	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,726.00000	2,217	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			518.00000	531	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,476.00000	1,954	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			668.00000	669	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,306.00000	1,771	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			797.00000	786	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,333.00000	1,801	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			775.00000	765	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,278.00000	1,742	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			820.00000	806	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,225.00000	1,684	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			867.00000	848	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,929.00000	2,427	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			421.00000	441	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,860.00000	2,355	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			451.00000	470	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,792.00000	2,285	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			484.00000	500	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,726.00000	2,217	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			518.00000	531	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,476.00000	1,954	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			668.00000	669	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,418.00000	1,892	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			710.00000	706	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,184.00000	1,627	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			926.00000	892	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,143.00000	1,572	22.70	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	16.20	Put			984.00000	937	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,278.00000	1,742	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			820.00000	806	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,184.00000	1,627	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			926.00000	892	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,252.00000	1,713	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			843.00000	827	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,205.00000	1,655	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			896.00000	870	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,062.00000	1,486	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,104.00000	1,051	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,024.00000	1,446	23.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,166.00000	1,111	23.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			988.00000	1,404	23.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,229.00000	1,169	23.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			953.00000	1,362	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,295.00000	1,227	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,225.00000	1,684	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			867.00000	848	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,101.00000	1,529	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,043.00000	993	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			988.00000	1,404	23.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,229.00000	1,169	23.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			919.00000	1,322	23.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,361.00000	1,287	23.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.84620		12.26110		27.12	37,112,671.80	2,889	50,266.00
€ / R On 12/12/2008 Currency Future	12.25	Call			461.00000	893	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			450.00000	297	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			660.00000	1,175	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			249.00000	178	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			629.00000	1,137	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			267.00000	191	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			692.00000	1,213	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			231.00000	166	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			629.00000	1,137	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			267.00000	191	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			527.00000	994	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			365.00000	248	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			550.00000	1,029	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			339.00000	233	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			504.00000	960	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			393.00000	264	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			759.00000	1,290	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			198.00000	144	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.75	Call			725.00000	1,251	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			214.00000	155	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			794.00000	1,330	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			183.00000	134	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			866.00000	1,411	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			155.00000	115	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,060.00000	1,623	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			99.00000	77	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			980.00000	1,537	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			119.00000	91	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			903.00000	1,453	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			142.00000	106	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			829.00000	1,370	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			168.00000	124	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			575.00000	1,064	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			314.00000	218	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,020.00000	1,580	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			108.00000	83	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			941.00000	1,494	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			130.00000	98	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			660.00000	1,175	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			249.00000	178	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			601.00000	1,100	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			290.00000	204	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			482.00000	926	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			421.00000	280	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			440.00000	861	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			479.00000	315	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			421.00000	830	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			510.00000	334	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			384.00000	769	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			573.00000	373	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,060.00000	1,623	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			99.00000	77	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			980.00000	1,537	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			119.00000	91	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			692.00000	1,213	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			231.00000	166	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			421.00000	830	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			510.00000	334	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			351.00000	718	26.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			640.00000	422	26.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			320.00000	671	26.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			709.00000	475	26.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			440.00000	861	25.78	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	12.30	Put			479.00000	315	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			402.00000	799	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			541.00000	353	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			367.00000	743	25.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			606.00000	397	25.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			829.00000	1,370	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			168.00000	124	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			527.00000	994	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			365.00000	248	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			402.00000	799	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			541.00000	353	25.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			335.00000	694	26.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			674.00000	448	26.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			335.00000	694	26.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			674.00000	448	26.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			306.00000	648	26.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			745.00000	502	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.11740		12.51760		24.92	13,248,574.00	1,010	12,773.00
€ / R On 16/03/2009 Currency Future	12.50	Call			705.00000	1,137	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			688.00000	520	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			883.00000	1,365	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			465.00000	347	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			883.00000	1,365	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			465.00000	347	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			912.00000	1,399	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			444.00000	331	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			835.00000	1,304	22.79	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			517.00000	386	22.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			859.00000	1,334	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			491.00000	367	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			768.00000	1,217	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			601.00000	450	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			790.00000	1,246	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			572.00000	428	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			726.00000	1,163	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			659.00000	496	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,003.00000	1,504	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			385.00000	287	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			812.00000	1,274	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			545.00000	407	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			942.00000	1,434	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			424.00000	316	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,271.00000	1,807	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			253.00000	189	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,200.00000	1,728	22.58	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	11.60	Put			283.00000	211	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,132.00000	1,652	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			315.00000	235	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,066.00000	1,577	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			349.00000	260	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			790.00000	1,246	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			572.00000	428	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,235.00000	1,767	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			268.00000	200	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,166.00000	1,690	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			298.00000	223	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,099.00000	1,614	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			331.00000	247	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,034.00000	1,541	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			367.00000	273	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			972.00000	1,469	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			404.00000	301	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			912.00000	1,399	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			444.00000	331	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,066.00000	1,577	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			349.00000	260	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			747.00000	1,190	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			630.00000	473	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			859.00000	1,334	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			491.00000	367	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			685.00000	1,112	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			718.00000	544	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			647.00000	1,063	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			779.00000	595	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			685.00000	1,112	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			718.00000	544	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			647.00000	1,063	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			779.00000	595	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			611.00000	1,016	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			843.00000	649	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			577.00000	972	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			909.00000	705	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			666.00000	1,087	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			748.00000	569	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			628.00000	1,039	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			811.00000	622	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,166.00000	1,690	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			298.00000	223	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,034.00000	1,541	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			367.00000	273	22.58	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	12.35	Call			768.00000	1,217	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			601.00000	450	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			666.00000	1,087	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			748.00000	569	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			593.00000	994	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			876.00000	677	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			560.00000	950	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			943.00000	733	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.35090		12.74400		23.92	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	12.75	Call			876.00000	1,319	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			882.00000	718	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,067.00000	1,587	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			623.00000	536	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,045.00000	1,555	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			651.00000	554	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,095.00000	1,618	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			601.00000	518	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,045.00000	1,555	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			651.00000	554	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			959.00000	1,434	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			765.00000	633	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			980.00000	1,464	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			736.00000	613	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			917.00000	1,376	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			823.00000	675	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,212.00000	1,750	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			518.00000	449	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,001.00000	1,494	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			707.00000	593	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,124.00000	1,651	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			580.00000	500	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,182.00000	1,716	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			538.00000	465	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,152.00000	1,683	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			558.00000	482	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,434.00000	1,994	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			390.00000	343	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,368.00000	1,922	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			424.00000	371	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,304.00000	1,852	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			460.00000	401	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,242.00000	1,783	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			498.00000	432	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,022.00000	1,524	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			678.00000	573	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.75	Call			1,400.00000	1,958	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			406.00000	357	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,336.00000	1,887	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			442.00000	386	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,273.00000	1,817	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			479.00000	417	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			959.00000	1,434	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			765.00000	633	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,182.00000	1,716	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			538.00000	465	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			938.00000	1,405	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			794.00000	654	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			897.00000	1,347	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			853.00000	696	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,212.00000	1,750	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			518.00000	449	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,152.00000	1,683	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			558.00000	482	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			838.00000	1,264	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			944.00000	763	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,467.00000	2,030	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			373.00000	329	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,336.00000	1,887	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			442.00000	386	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			917.00000	1,376	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			823.00000	675	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			801.00000	1,211	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,007.00000	810	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			766.00000	1,169	23.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,072.00000	868	23.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			838.00000	1,264	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			944.00000	763	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			938.00000	1,405	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			794.00000	654	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			857.00000	1,291	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			913.00000	740	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			819.00000	1,237	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			975.00000	786	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,067.00000	1,587	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			623.00000	536	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,022.00000	1,524	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			678.00000	573	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			857.00000	1,291	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			913.00000	740	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			819.00000	1,237	23.15	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	12.90	Put			975.00000	786	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			783.00000	1,190	23.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,039.00000	839	23.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			749.00000	1,149	23.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,105.00000	898	23.50	0.00	0	0.00
ALBI On 06/11/2008 Index Future			275.90700		276.40700		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			114,088.00000	109,094	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			18.00000	24	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			284.24000		284.75800		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			289.78500		290.06700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.25900		116.37200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.69500		119.80900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.17900		123.29400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			277.50100		277.96200		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			42,906.00000	38,907	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			3,286.00000	3,897	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			285.70200		286.17300		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			294.01800		294.49700		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.46800		328.39400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			336.99200		337.98100		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.78000		348.11800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.47500		10.56400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.27900		9.32400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.56800		8.62500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.48800		9.53900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.14100		9.19000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.16800		9.22300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.05300		9.11300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.15000		12.20000		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
JFRA On 06/11/2008 jFra			11.92300		11.97700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.28400		11.42100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.56300		10.70800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.86800		10.01300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.51000		9.61500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.04400		10.13200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.64300		9.71500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.31300		9.36000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.29200		9.25500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.06400		9.11600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.90200		8.95100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			8.96100		8.93500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.76000		8.81800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.64900		8.70400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.82800		11.83300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.94300		11.96100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.11100		12.15700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			266.98900		267.65000		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			274.89700		275.55600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.88000		283.57200		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.07100		9.09100		3.00	653,683.86	6	8,716.00
R153 On 06/11/2008 Bond Future	9.00	Call			302.00000	310	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			456.00000	431	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			153.00000	158	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			735.00000	705	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			524.00000	539	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			254.00000	235	3.00	0.00	0	250.00
R153 On 05/02/2009 Bond Future			8.68300		8.70900		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,053.00000	2,084	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			164.00000	156	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.22600		8.26000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,331.00000	2,354	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,091.00000	1,071	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.74100		8.71600		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,366.00000	1,268	8.75	0.00	0	700.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/11/2008 Bond Future	8.75	Put			1,167.00000	1,216	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,593.00000	4,450	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			112.00000	116	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			8,573.00000	8,427	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			4.00000	4	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.60900		8.58400		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,099.00000	3,008	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,155.00000	2,207	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,882.00000	4,769	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,150.00000	1,181	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,148.00000	8,016	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			389.00000	400	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,905.00000	5,784	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			811.00000	833	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.47600		8.45000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,031.00000	4,929	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,014.00000	2,057	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.43800		8.40500		0.00	0.00	0	5,045.00
R186 On 06/11/2008 Bond Future	8.50	Call			1,310.00000	1,062	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			314.00000	414	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.33700		8.30300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			9,451.00000	9,092	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			3.00000	3	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.24100		8.20700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,110.00000	7,762	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			77.00000	91	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.80900		11.88400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			233.00000	231	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,158.00000	1,134	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.98900		11.07900		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			7.00000	8	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			24.00000	21	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.84300		10.89200		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			149.00000	156	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			117.00000	109	0.43	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.83700		8.81100		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			460.00000	400	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			743.00000	805	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.66100		8.63400		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			3,013.00000	2,909	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			264.00000	282	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
R201 On 07/05/2009 Bond Future			8.48800	8.46000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,840.00000	3,737	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		413.00000	434	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.74000	8.71600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		139.00000	109	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		1,439.00000	1,552	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.60700	8.58200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,970.00000	3,833	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		118.00000	130	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.47600	8.45100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,571.00000	3,452	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		421.00000	448	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.73200	8.70800		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		130.00000	100	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		1,479.00000	1,604	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.60900	8.58400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		4,219.00000	4,069	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		78.00000	87	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.49200	8.46600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,707.00000	3,571	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		387.00000	415	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.85000	8.82400		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call		4.00000	3	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,329.00000	3,430	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.65100	8.62400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,659.00000	2,572	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		292.00000	309	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.45900	8.43100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,759.00000	2,681	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		670.00000	697	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.70400	8.68000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		134.00000	102	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		1,330.00000	1,455	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.58900	8.56400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		4,414.00000	4,256	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		47.00000	53	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.48300	8.45800		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,765.00000	3,626	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		300.00000	325	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
R208 On 06/11/2008 Bond Future			8.67000		0.00000		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			0.00000	800	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			0.00000	262	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.56500		0.00000		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			0.00000	1,749	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			0.00000	509	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.50000		0.00000		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			0.00000	2,315	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			0.00000	651	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.04400		8.01100		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call			8.00000	3	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			2,490.00000	2,791	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.95900		7.92500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			9,184.00000	8,864	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.87800		7.84400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,939.00000	9,615	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			273.96100		274.42000		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			282.05700		282.52700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.26700		290.74500		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.21380		6.44030		26.94	1,777,146.80	286	5,960.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			212.00000	201	28.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			222.00000	437	28.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			212.00000	201	28.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			222.00000	437	28.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			148.00000	148	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			357.00000	585	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			148.00000	148	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			357.00000	585	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			114.00000	112	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			474.00000	698	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			101.00000	101	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			511.00000	738	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			79.00000	83	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			588.00000	819	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			177.00000	174	29.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			287.00000	511	29.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			162.00000	163	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			321.00000	549	29.62	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 12/12/2008 Currency Future	6.20	Call			337.00000	288	26.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			96.00000	274	26.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			280.00000	249	27.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			139.00000	336	27.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			233.00000	216	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			192.00000	402	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			194.00000	187	28.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			254.00000	473	28.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			135.00000	135	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			395.00000	621	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			89.00000	92	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			549.00000	778	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			69.00000	75	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			629.00000	861	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			369.00000	309	26.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			79.00000	245	26.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			307.00000	268	27.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			117.00000	304	27.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			255.00000	232	27.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			165.00000	368	27.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			124.00000	123	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			434.00000	659	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			177.00000	174	29.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			287.00000	511	29.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			61.00000	68	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			670.00000	904	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			61.00000	68	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			670.00000	904	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			46.00000	55	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			756.00000	991	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			35.00000	44	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			844.00000	1,080	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			26.00000	35	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			936.00000	1,171	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			79.00000	83	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			588.00000	819	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			46.00000	55	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			756.00000	991	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			233.00000	216	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			192.00000	402	28.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			89.00000	92	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			549.00000	778	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			53.00000	61	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			713.00000	947	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			40.00000	49	29.62	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 12/12/2008 Currency Future	7.20	Put		800.00000	1,035	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call		404.00000	331	26.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put		64.00000	218	26.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call		480.00000	382	25.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put		40.00000	168	25.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		280.00000	249	27.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		139.00000	336	27.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		114.00000	112	29.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		474.00000	698	29.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.32320	6.54590		23.08	4,438,886.40	702	1,061.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		318.00000	307	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		322.00000	533	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		250.00000	248	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		454.00000	675	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		223.00000	218	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		527.00000	745	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		211.00000	204	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		565.00000	781	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		195.00000	191	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		599.00000	818	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		180.00000	179	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		635.00000	856	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		265.00000	265	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		420.00000	641	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		299.00000	292	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		353.00000	569	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		282.00000	278	24.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		386.00000	605	24.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		429.00000	395	23.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		183.00000	372	23.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		380.00000	357	23.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		234.00000	433	23.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		338.00000	322	23.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		292.00000	499	23.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		236.00000	233	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		490.00000	710	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		211.00000	204	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		565.00000	781	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		154.00000	156	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		708.00000	933	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		457.00000	415	22.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		161.00000	341	22.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		403.00000	375	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		208.00000	402	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		358.00000	339	23.76	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	Put			262.00000	466	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			318.00000	307	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			322.00000	533	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			167.00000	167	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			671.00000	894	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			486.00000	435	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			140.00000	312	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			380.00000	357	23.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			234.00000	433	23.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			265.00000	265	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			420.00000	641	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			167.00000	167	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			671.00000	894	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			141.00000	146	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			746.00000	972	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			130.00000	136	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			784.00000	1,012	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			110.00000	118	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			864.00000	1,094	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			92.00000	102	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			946.00000	1,178	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			120.00000	126	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			824.00000	1,053	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			101.00000	109	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			905.00000	1,136	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			236.00000	233	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			490.00000	710	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			110.00000	118	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			864.00000	1,094	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			358.00000	339	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			262.00000	466	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			282.00000	278	24.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			386.00000	605	24.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			195.00000	191	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			599.00000	818	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			141.00000	146	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			746.00000	972	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			551.00000	481	21.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			105.00000	257	21.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			486.00000	435	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			140.00000	312	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.41670		6.63320		21.94	641,670.00	100	300.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			395.00000	382	22.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			412.00000	615	22.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			328.00000	322	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.85	Put			545.00000	756	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			343.00000	339	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			510.00000	723	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			299.00000	290	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			616.00000	824	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			286.00000	276	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			653.00000	859	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			269.00000	261	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			686.00000	895	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			254.00000	248	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			720.00000	931	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			377.00000	367	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			444.00000	650	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			499.00000	469	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			265.00000	453	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			454.00000	432	22.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			321.00000	515	22.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			415.00000	398	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			382.00000	581	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			313.00000	306	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			580.00000	789	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			224.00000	222	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			791.00000	1,005	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			549.00000	508	21.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			216.00000	391	21.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			499.00000	469	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			265.00000	453	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			313.00000	306	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			580.00000	789	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			377.00000	367	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			444.00000	650	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			224.00000	222	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			791.00000	1,005	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			197.00000	199	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			864.00000	1,082	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			174.00000	177	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			940.00000	1,161	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			152.00000	158	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,019.00000	1,242	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			360.00000	353	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			476.00000	686	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			328.00000	322	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			545.00000	756	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			239.00000	234	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			755.00000	968	23.47	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	7.25	Call		210.00000	210	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		827.00000	1,043	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		185.00000	188	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		902.00000	1,121	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		162.00000	168	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		979.00000	1,201	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		174.00000	177	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		940.00000	1,161	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		434.00000	415	22.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		351.00000	548	22.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		395.00000	382	22.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		412.00000	615	22.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		239.00000	234	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		755.00000	968	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		606.00000	550	20.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		173.00000	333	20.92	0.00	0	0.00

Total for Derivatives:							600,953,436.76	61,702	466,833.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

Grand Total:							600,953,436.76	61,702	466,833.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------