



# Daily MTM Report

Daily summary for 09/10/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			19.15000		19.15000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.28000		9.18000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.87000		8.78500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.57000		8.47000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.99500		11.97100			0.00	0	0.00
R201 On 21/12/2014 Bond			8.97500		8.89000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.86500		8.78000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.86000		8.77500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.99000		8.91000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.83000		8.75000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.78700		0.00000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.17000	8.06500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			9.20380		9.38500		27.79	314,217,732.00	34,140	270,402.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			433.00000	353	28.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			448.00000	549	28.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			624.00000	518	26.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			239.00000	314	26.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			596.00000	494	27.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			261.00000	340	27.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			891.00000	753	25.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			106.00000	149	25.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			715.00000	596	26.18	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			180.00000	243	26.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,012.00000	861	24.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			77.00000	107	24.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,054.00000	899	24.78	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			69.00000	95	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,096.00000	939	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			61.00000	85	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,183.00000	1,022	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			48.00000	68	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,139.00000	980	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			54.00000	76	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,318.00000	1,151	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			33.00000	47	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,410.00000	1,240	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			25.00000	36	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			971.00000	824	25.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			86.00000	120	25.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,504.00000	1,331	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			19.00000	28	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,318.00000	1,151	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			33.00000	47	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,227.00000	1,064	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			42.00000	60	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			817.00000	687	25.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			132.00000	183	25.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,227.00000	1,064	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			42.00000	60	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			891.00000	753	25.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			106.00000	149	25.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			748.00000	625	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			163.00000	221	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			1,695.00000	1,519	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			10.00000	15	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			1,599.00000	1,424	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			14.00000	21	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,504.00000	1,331	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			19.00000	28	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,139.00000	980	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			54.00000	76	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,551.00000	1,378	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			16.00000	24	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,457.00000	1,286	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			22.00000	32	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,364.00000	1,195	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			29.00000	41	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,272.00000	1,107	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			37.00000	53	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			930.00000	788	25.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			95.00000	134	25.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			854.00000	719	25.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			119.00000	165	25.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			684.00000	569	26.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			199.00000	265	26.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			817.00000	687	25.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			132.00000	183	25.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			748.00000	625	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			163.00000	221	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			782.00000	655	25.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			147.00000	201	25.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			715.00000	596	26.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			180.00000	243	26.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			653.00000	543	26.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			218.00000	289	26.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			544.00000	449	27.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			309.00000	396	27.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			496.00000	409	28.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			361.00000	455	28.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			453.00000	371	28.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			418.00000	517	28.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			413.00000	337	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.45	Put			478.00000	583	28.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			570.00000	471	27.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			285.00000	367	27.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			520.00000	429	27.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			335.00000	425	27.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			474.00000	389	28.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			389.00000	485	28.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			0.00000	429	27.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			0.00000	425	27.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			0.00000	291	29.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	687	29.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			0.00000	241	30.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	837	30.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			0.00000	200	31.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	996	31.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			0.00000	156	31.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			0.00000	1,152	31.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			0.00000	899	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	95	24.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			0.00000	353	28.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			0.00000	549	28.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			0.00000	241	30.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	837	30.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			9.39820		9.59050		25.70	986,811.00	105	32,180.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			652.00000	557	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			662.00000	759	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			827.00000	715	25.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			436.00000	517	25.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			780.00000	674	25.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			489.00000	576	25.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,109.00000	960	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			268.00000	312	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,075.00000	928	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			284.00000	330	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,214.00000	1,059	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			224.00000	261	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,214.00000	1,059	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			224.00000	261	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,250.00000	1,094	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			210.00000	245	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,363.00000	1,201	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			172.00000	203	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,325.00000	1,164	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			184.00000	216	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,287.00000	1,129	24.34	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	8.50	Put			197.00000	231	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,441.00000	1,275	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			150.00000	177	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,250.00000	1,094	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			210.00000	245	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,644.00000	1,472	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			104.00000	123	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,561.00000	1,391	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			121.00000	143	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,481.00000	1,313	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			140.00000	165	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,402.00000	1,238	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			161.00000	189	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,178.00000	1,025	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			238.00000	277	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,042.00000	897	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			301.00000	349	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,402.00000	1,238	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			161.00000	189	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,325.00000	1,164	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			184.00000	216	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,042.00000	897	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			301.00000	349	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			977.00000	837	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			336.00000	388	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,772.00000	1,596	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			82.00000	97	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,687.00000	1,512	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			96.00000	114	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,603.00000	1,431	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			112.00000	133	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,521.00000	1,352	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			130.00000	154	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,143.00000	992	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			253.00000	294	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,603.00000	1,431	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			112.00000	133	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,521.00000	1,352	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			130.00000	154	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,143.00000	992	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			253.00000	294	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,075.00000	928	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			284.00000	330	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,009.00000	866	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			318.00000	368	24.34	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	8.05	Call			1,644.00000	1,472	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			104.00000	123	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,561.00000	1,391	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			121.00000	143	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,178.00000	1,025	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			238.00000	277	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,441.00000	1,275	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			150.00000	177	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			946.00000	808	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			355.00000	409	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			885.00000	760	24.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			394.00000	461	24.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			827.00000	715	25.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			436.00000	517	25.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			885.00000	760	24.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			394.00000	461	24.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			736.00000	632	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			545.00000	634	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			694.00000	594	25.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			603.00000	695	25.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			652.00000	557	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			662.00000	759	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			614.00000	524	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			723.00000	826	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,009.00000	866	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			318.00000	368	24.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			780.00000	674	25.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			489.00000	576	25.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			736.00000	632	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			545.00000	634	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			0.00000	524	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	826	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			0.00000	492	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	894	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			0.00000	456	26.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	958	26.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			0.00000	422	26.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	1,024	26.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			0.00000	492	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	894	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.58160		9.77590		24.85	479,080.00	50	2,355.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			793.00000	696	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			818.00000	915	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			959.00000	851	24.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			583.00000	670	24.40	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	9.50	Call			916.00000	810	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			640.00000	728	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,223.00000	1,078	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			397.00000	447	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,223.00000	1,078	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			397.00000	447	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,321.00000	1,171	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			345.00000	389	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,354.00000	1,203	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			329.00000	371	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,389.00000	1,235	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			313.00000	353	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,458.00000	1,302	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			282.00000	320	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,423.00000	1,268	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			297.00000	336	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,567.00000	1,405	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			241.00000	274	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,423.00000	1,268	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			297.00000	336	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,288.00000	1,139	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			362.00000	408	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,718.00000	1,551	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			192.00000	220	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,642.00000	1,477	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			216.00000	246	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,494.00000	1,336	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			268.00000	304	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,161.00000	1,019	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			435.00000	488	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,100.00000	963	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			474.00000	531	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,680.00000	1,514	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			204.00000	232	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,604.00000	1,441	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			228.00000	260	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,530.00000	1,370	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			254.00000	289	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,255.00000	1,109	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			379.00000	427	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,192.00000	1,049	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			416.00000	467	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,130.00000	991	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			454.00000	509	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,877.00000	1,705	23.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.05	Put			151.00000	173	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,797.00000	1,627	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			171.00000	195	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,494.00000	1,336	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			268.00000	304	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,567.00000	1,405	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			241.00000	274	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,757.00000	1,589	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			181.00000	207	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,604.00000	1,441	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			228.00000	260	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,255.00000	1,109	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			379.00000	427	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,458.00000	1,302	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			282.00000	320	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,389.00000	1,235	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			313.00000	353	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,321.00000	1,171	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			345.00000	389	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,130.00000	991	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			454.00000	509	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,071.00000	935	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			495.00000	554	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,014.00000	892	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			538.00000	610	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,071.00000	935	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			495.00000	554	23.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			875.00000	770	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			699.00000	788	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			833.00000	732	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			757.00000	851	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			756.00000	663	25.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			880.00000	981	25.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			833.00000	732	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			757.00000	851	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	770	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			0.00000	788	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	631	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			0.00000	1,049	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	594	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			0.00000	1,112	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	559	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	1,177	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	892	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			0.00000	610	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	9.80	Call			0.00000	696	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			0.00000	915	25.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.85630		16.27670		24.60	13,794,981.00	870	18,086.00
£ / R On 12/12/2008 Currency Future	16.20	Call			827.00000	522	25.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			751.00000	865	25.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,012.00000	672	24.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			535.00000	615	24.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,064.00000	714	24.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			487.00000	557	24.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,375.00000	990	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			298.00000	334	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,447.00000	1,057	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			270.00000	300	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,558.00000	1,160	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			231.00000	254	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,411.00000	1,023	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			284.00000	317	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,340.00000	958	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			313.00000	352	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,237.00000	866	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			361.00000	409	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,596.00000	1,196	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			219.00000	240	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,673.00000	1,269	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			197.00000	213	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,520.00000	1,125	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			244.00000	269	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,713.00000	1,307	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			186.00000	201	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,834.00000	1,422	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			157.00000	166	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			2,043.00000	1,625	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			116.00000	119	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,958.00000	1,543	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			131.00000	136	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,875.00000	1,462	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			148.00000	156	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,793.00000	1,383	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			166.00000	177	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,635.00000	1,232	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			208.00000	226	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,483.00000	1,091	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			257.00000	284	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,753.00000	1,345	23.40	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	14.70	Put			176.00000	189	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,447.00000	1,057	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			270.00000	300	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,305.00000	927	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			328.00000	371	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,271.00000	896	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			344.00000	390	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,207.00000	836	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			380.00000	430	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,148.00000	783	23.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			421.00000	476	23.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			2,000.00000	1,584	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			123.00000	127	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,916.00000	1,502	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			139.00000	146	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,834.00000	1,422	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			157.00000	166	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,177.00000	807	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			400.00000	451	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,119.00000	759	23.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			443.00000	503	23.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,091.00000	736	23.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			465.00000	530	23.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,673.00000	1,269	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			197.00000	213	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,305.00000	927	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			328.00000	371	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,875.00000	1,462	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			148.00000	156	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,793.00000	1,383	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			166.00000	177	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,483.00000	1,091	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			257.00000	284	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,411.00000	1,023	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			284.00000	317	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,596.00000	1,196	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			219.00000	240	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,237.00000	866	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			361.00000	409	23.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,012.00000	672	24.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			535.00000	615	24.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			962.00000	631	24.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			586.00000	674	24.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			915.00000	592	24.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			638.00000	736	24.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.10	Call			871.00000	556	25.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			694.00000	799	25.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,119.00000	759	23.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			443.00000	503	23.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			962.00000	631	24.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			586.00000	674	24.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			871.00000	556	25.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			694.00000	799	25.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			0.00000	490	25.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			0.00000	934	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.13150		16.57990		22.60	80,657.50	5	14,392.00
£ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	784	23.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			0.00000	1,252	23.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,294.00000	971	22.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			814.00000	940	22.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,341.00000	1,012	22.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			761.00000	881	22.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,632.00000	1,252	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			552.00000	620	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,696.00000	1,311	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			516.00000	579	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,830.00000	1,434	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			450.00000	503	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,729.00000	1,341	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			499.00000	559	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,696.00000	1,311	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			516.00000	579	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,664.00000	1,281	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			534.00000	599	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,569.00000	1,194	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			589.00000	663	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,864.00000	1,466	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			434.00000	485	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,934.00000	1,531	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			404.00000	450	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,969.00000	1,565	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			390.00000	433	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,266.00000	1,845	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			286.00000	314	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,190.00000	1,773	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			310.00000	341	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,115.00000	1,702	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			335.00000	370	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,041.00000	1,632	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			362.00000	401	21.72	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	15.10	Call			1,899.00000	1,499	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			419.00000	467	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,762.00000	1,372	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			482.00000	540	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,115.00000	1,702	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			335.00000	370	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,041.00000	1,632	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			362.00000	401	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,762.00000	1,372	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			482.00000	540	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,507.00000	1,139	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			627.00000	707	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,447.00000	1,094	21.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			667.00000	763	21.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,228.00000	1,809	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			298.00000	327	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,152.00000	1,737	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			322.00000	356	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,078.00000	1,667	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			348.00000	385	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			2,005.00000	1,598	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			375.00000	417	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,796.00000	1,403	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			466.00000	521	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,447.00000	1,094	21.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			667.00000	763	21.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,389.00000	1,052	22.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			709.00000	821	22.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,934.00000	1,531	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			404.00000	450	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,864.00000	1,466	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			434.00000	485	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,729.00000	1,341	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			499.00000	559	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,600.00000	1,223	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			570.00000	641	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,538.00000	1,166	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			608.00000	685	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,477.00000	1,116	21.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			647.00000	735	21.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,418.00000	1,073	22.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			688.00000	791	22.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,538.00000	1,166	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			608.00000	685	21.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,250.00000	932	22.78	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 16/03/2009 Currency Future	16.20	Put		870.00000	1,000	22.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1,208.00000	894	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		928.00000	1,063	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		1,165.00000	858	23.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		985.00000	1,127	23.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		1,389.00000	1,052	22.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		709.00000	821	22.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		1,250.00000	932	22.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		870.00000	1,000	22.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		1,165.00000	858	23.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		985.00000	1,127	23.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		1,123.00000	824	23.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,043.00000	1,192	23.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call		0.00000	745	23.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put		0.00000	1,313	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.38740	16.83540		22.13	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	16.80	Call		0.00000	1,037	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		0.00000	1,449	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		1,486.00000	1,180	22.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,051.00000	1,193	22.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		1,529.00000	1,220	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		993.00000	1,133	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		1,831.00000	1,474	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		745.00000	837	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,923.00000	1,559	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		687.00000	772	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		2,018.00000	1,647	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		632.00000	710	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		1,892.00000	1,531	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		706.00000	793	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		1,861.00000	1,502	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		726.00000	815	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		1,801.00000	1,447	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		765.00000	859	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		2,083.00000	1,708	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		597.00000	670	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		2,149.00000	1,770	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		564.00000	632	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,923.00000	1,559	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		687.00000	772	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		2,183.00000	1,801	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		547.00000	614	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		2,463.00000	2,065	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		427.00000	478	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		2,391.00000	1,997	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			455.00000	510	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,320.00000	1,930	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			485.00000	543	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,251.00000	1,865	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			515.00000	578	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,116.00000	1,738	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			580.00000	651	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,050.00000	1,677	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			615.00000	690	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,986.00000	1,618	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			650.00000	730	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,463.00000	2,065	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			427.00000	478	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,391.00000	1,997	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			455.00000	510	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,116.00000	1,738	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			580.00000	651	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,050.00000	1,677	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			615.00000	690	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,285.00000	1,897	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			500.00000	560	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,217.00000	1,833	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			531.00000	595	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,954.00000	1,588	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			669.00000	751	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,771.00000	1,420	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			786.00000	882	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,801.00000	1,447	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			765.00000	859	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,742.00000	1,393	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			806.00000	905	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,684.00000	1,340	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			848.00000	953	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,427.00000	2,031	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			441.00000	494	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,355.00000	1,964	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			470.00000	526	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,285.00000	1,897	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			500.00000	560	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,217.00000	1,833	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			531.00000	595	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,954.00000	1,588	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			669.00000	751	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,892.00000	1,531	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			706.00000	793	21.45	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	16.10	Call			1,627.00000	1,300	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			892.00000	1,013	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,572.00000	1,261	21.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			937.00000	1,074	21.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,742.00000	1,393	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			806.00000	905	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,627.00000	1,300	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			892.00000	1,013	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,713.00000	1,366	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			827.00000	929	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,655.00000	1,320	21.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			870.00000	983	21.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,486.00000	1,181	22.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,051.00000	1,193	22.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,446.00000	1,142	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,111.00000	1,255	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,404.00000	1,106	22.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,169.00000	1,318	22.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,362.00000	1,070	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,227.00000	1,383	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,684.00000	1,340	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			848.00000	953	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,529.00000	1,220	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			993.00000	1,133	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,404.00000	1,106	22.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,169.00000	1,318	22.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,322.00000	1,037	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,287.00000	1,449	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	1,261	21.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			0.00000	1,074	21.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	1,070	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			0.00000	1,383	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	996	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			0.00000	1,509	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	957	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			0.00000	1,570	22.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.57870		12.84620		27.21	20,503,281.00	1,630	51,066.00
€ / R On 12/12/2008 Currency Future	12.85	Call			0.00000	468	27.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			0.00000	739	27.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			893.00000	719	25.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			297.00000	390	25.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,175.00000	969	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			178.00000	240	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,137.00000	935	25.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.90	Put			191.00000	256	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,213.00000	1,004	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			166.00000	225	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,137.00000	935	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			191.00000	256	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			994.00000	805	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			248.00000	327	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,029.00000	837	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			233.00000	308	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			960.00000	775	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			264.00000	346	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,290.00000	1,076	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			144.00000	197	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,251.00000	1,040	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			155.00000	211	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,330.00000	1,113	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			134.00000	184	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,411.00000	1,188	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			115.00000	160	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,623.00000	1,388	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			77.00000	109	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,537.00000	1,306	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			91.00000	128	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,453.00000	1,227	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			106.00000	148	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,370.00000	1,150	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			124.00000	171	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,064.00000	869	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			218.00000	290	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,580.00000	1,347	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			83.00000	118	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,494.00000	1,266	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			98.00000	138	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,175.00000	969	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			178.00000	240	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,100.00000	901	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			204.00000	273	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			926.00000	745	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			280.00000	366	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			861.00000	694	26.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			315.00000	415	26.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			830.00000	670	26.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			334.00000	441	26.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			769.00000	625	26.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			373.00000	496	26.70	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 12/12/2008 Currency Future	11.30	Call			1,623.00000	1,388	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			77.00000	109	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,537.00000	1,306	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			91.00000	128	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,213.00000	1,004	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			166.00000	225	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			830.00000	670	26.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			334.00000	441	26.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			718.00000	582	27.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			422.00000	553	27.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			671.00000	541	27.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			475.00000	613	27.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			861.00000	694	26.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			315.00000	415	26.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			799.00000	647	26.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			353.00000	468	26.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			743.00000	603	26.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			397.00000	524	26.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,370.00000	1,150	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			124.00000	171	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			994.00000	805	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			248.00000	327	25.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			799.00000	647	26.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			353.00000	468	26.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			694.00000	561	27.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			448.00000	583	27.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			694.00000	561	27.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			448.00000	583	27.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			648.00000	522	27.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			502.00000	643	27.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			0.00000	582	27.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			0.00000	553	27.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			0.00000	503	27.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			0.00000	674	27.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			0.00000	435	28.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			0.00000	806	28.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			0.00000	401	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			0.00000	872	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			0.00000	367	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			0.00000	938	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			0.00000	335	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			0.00000	1,006	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			0.00000	485	27.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			0.00000	706	27.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			0.00000	451	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.90	Put		0.00000	772	28.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call		0.00000	419	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put		0.00000	841	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.83990	13.11740		24.95	0.00	0	12,773.00
€ / R On 16/03/2009 Currency Future	13.10	Call		0.00000	744	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		0.00000	1,004	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		1,137.00000	985	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		520.00000	645	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,365.00000	1,185	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		347.00000	445	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,365.00000	1,185	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		347.00000	445	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,399.00000	1,213	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		331.00000	423	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		1,304.00000	1,131	23.42	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		386.00000	491	23.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,334.00000	1,157	23.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		367.00000	468	23.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		1,217.00000	1,055	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		450.00000	565	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		1,246.00000	1,080	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		428.00000	540	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		1,163.00000	1,008	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		496.00000	618	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,504.00000	1,307	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		287.00000	367	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		1,274.00000	1,105	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		407.00000	515	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		1,434.00000	1,241	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		316.00000	401	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,807.00000	1,589	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		189.00000	249	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		1,728.00000	1,515	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		211.00000	276	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		1,652.00000	1,444	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		235.00000	304	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,577.00000	1,374	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		260.00000	335	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		1,246.00000	1,080	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		428.00000	540	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,767.00000	1,552	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		200.00000	262	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,690.00000	1,479	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		223.00000	290	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		1,614.00000	1,409	22.96	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	11.75	Put			247.00000	319	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,541.00000	1,340	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			273.00000	350	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,469.00000	1,274	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			301.00000	384	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,399.00000	1,213	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			331.00000	423	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,577.00000	1,374	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			260.00000	335	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,190.00000	1,031	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			473.00000	591	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,334.00000	1,157	23.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			367.00000	468	23.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,112.00000	963	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			544.00000	673	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,063.00000	920	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			595.00000	730	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,112.00000	963	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			544.00000	673	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,063.00000	920	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			595.00000	730	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,016.00000	879	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			649.00000	789	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			972.00000	838	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			705.00000	848	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,087.00000	942	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			569.00000	702	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,039.00000	899	24.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			622.00000	759	24.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,690.00000	1,479	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			223.00000	290	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,541.00000	1,340	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			273.00000	350	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,217.00000	1,055	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			450.00000	565	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,087.00000	942	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			569.00000	702	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			994.00000	859	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			677.00000	819	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			950.00000	819	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			733.00000	879	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			0.00000	662	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			0.00000	1,172	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			0.00000	589	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			0.00000	1,349	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Call			0.00000	509	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			0.00000	1,519	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			0.00000	438	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			0.00000	1,698	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			0.00000	781	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			0.00000	941	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			0.00000	710	25.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			0.00000	1,070	25.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			0.00000	646	26.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			0.00000	1,206	26.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			0.00000	589	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			0.00000	1,349	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.07580		13.35090		24.36	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	938	24.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			0.00000	1,212	24.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,319.00000	1,173	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			718.00000	847	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,587.00000	1,415	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			536.00000	639	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,555.00000	1,386	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			554.00000	660	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,618.00000	1,445	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			518.00000	619	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,555.00000	1,386	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			554.00000	660	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,434.00000	1,273	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			633.00000	748	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,464.00000	1,301	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			613.00000	725	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,376.00000	1,220	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			675.00000	794	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,750.00000	1,567	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			449.00000	541	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,494.00000	1,329	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			593.00000	703	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,651.00000	1,474	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			500.00000	599	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,716.00000	1,536	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			465.00000	560	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,683.00000	1,505	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			482.00000	579	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,994.00000	1,796	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			343.00000	420	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,922.00000	1,729	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			371.00000	453	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.90	Call			1,852.00000	1,663	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			401.00000	487	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,783.00000	1,598	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			432.00000	523	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,524.00000	1,357	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			573.00000	681	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,958.00000	1,762	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			357.00000	436	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,887.00000	1,695	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			386.00000	470	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,817.00000	1,630	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			417.00000	504	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,434.00000	1,273	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			633.00000	748	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,716.00000	1,536	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			465.00000	560	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,405.00000	1,246	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			654.00000	771	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,347.00000	1,193	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			696.00000	818	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,750.00000	1,567	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			449.00000	541	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,683.00000	1,505	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			482.00000	579	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,264.00000	1,132	23.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			763.00000	906	23.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,030.00000	1,831	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			329.00000	405	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,887.00000	1,695	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			386.00000	470	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,376.00000	1,220	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			675.00000	794	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,211.00000	1,091	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			810.00000	965	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,169.00000	1,050	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			868.00000	1,024	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,264.00000	1,132	23.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			763.00000	906	23.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,405.00000	1,246	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			654.00000	771	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,291.00000	1,152	23.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			740.00000	877	23.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,237.00000	1,112	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			786.00000	936	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,587.00000	1,415	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.30	Put			536.00000	639	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,524.00000	1,357	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			573.00000	681	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,291.00000	1,152	23.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			740.00000	877	23.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,237.00000	1,112	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			786.00000	936	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,190.00000	1,070	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			839.00000	994	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,149.00000	1,030	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			898.00000	1,055	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	1,050	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			0.00000	1,024	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	1,011	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			0.00000	1,085	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	974	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			0.00000	1,148	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	903	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			0.00000	1,277	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	867	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			0.00000	1,341	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	828	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			0.00000	1,402	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	791	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			0.00000	1,465	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	992	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			0.00000	1,116	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	955	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			0.00000	1,180	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	920	24.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			0.00000	1,244	24.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	886	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			0.00000	1,310	24.98	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.48300		275.90700		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			109,094.00000	94,896	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			24.00000	66	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			282.77300		284.24000		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			289.69200		289.78500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.87100		116.25900		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.29500		119.69500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.76900		123.17900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/11/2008 jGovi			276.19100		277.50100		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			38,907.00000	28,600	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			3,897.00000	6,690	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			284.35400		285.70200		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			292.63300		294.01800		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.46800		327.46800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			336.99200		336.99200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.66800		347.78000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.49000		10.47500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.35300		9.27900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.65500		8.56800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.56000		9.48800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.22900		9.14100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.26300		9.16800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.15200		9.05300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.15800		12.15000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.01400		11.92300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.32400		11.28400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.54100		10.56300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.84400		9.86800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.46100		9.51000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.06200		10.04400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.64800		9.64300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.31500		9.31300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.38000		9.29200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.13100		9.06400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.97400		8.90200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.05200		8.96100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN10 On 05/02/2009 jNote			8.85900		8.76000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.75000		8.64900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.82700		11.82800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.94200		11.94300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.11300		12.11100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			265.12400		266.98900		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			272.96100		274.89700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.90800		282.88000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.17900		9.07100		3.00	0.00	0	8,716.00
R153 On 06/11/2008 Bond Future	9.00	Call			310.00000	229	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			431.00000	533	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			158.00000	108	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			705.00000	839	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			539.00000	424	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			235.00000	303	3.00	0.00	0	250.00
R153 On 05/02/2009 Bond Future			8.81000		8.68300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,084.00000	1,925	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			156.00000	185	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.37800		8.22600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,354.00000	2,231	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,071.00000	1,140	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.83300		8.74100		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,268.00000	991	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,216.00000	1,475	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,450.00000	3,954	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			116.00000	156	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			8,427.00000	7,892	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			4.00000	5	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.70600		8.60900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,008.00000	2,698	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,207.00000	2,449	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,769.00000	4,371	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,181.00000	1,335	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,016.00000	7,528	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			400.00000	463	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,784.00000	5,349	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			833.00000	950	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.57900		8.47600		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,929.00000	4,558	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,057.00000	2,258	8.70	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 06/11/2008 Bond Future			8.54000	8.43800		0.00	0.00	0	5,045.00
R186 On 06/11/2008 Bond Future	8.50	Call		1,062.00000	488	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		414.00000	903	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.44100	8.33700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		9,092.00000	8,006	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		3.00000	9	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.34800	8.24100		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		7,762.00000	6,699	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		91.00000	156	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.84700	11.80900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		231.00000	220	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,134.00000	1,134	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.05100	10.98900		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		8.00000	7	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		21.00000	23	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.96300	10.84300		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		156.00000	138	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		109.00000	127	0.43	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.93000	8.83700		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		400.00000	247	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		805.00000	1,081	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.75900	8.66100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,909.00000	2,549	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		282.00000	365	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.59100	8.48800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,737.00000	3,375	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		434.00000	527	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.83300	8.74000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		109.00000	44	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		1,552.00000	2,039	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.70300	8.60700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,833.00000	3,329	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		130.00000	190	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.57600	8.47600		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,452.00000	2,999	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		448.00000	578	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.82400	8.73200		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		100.00000	37	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 06/11/2008 Bond Future	8.50	Put			1,604.00000	2,129	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.70400		8.60900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			4,069.00000	3,515	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			87.00000	138	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.59000		8.49200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,571.00000	3,083	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			415.00000	547	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.93400		8.85000		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call			3.00000	1	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,430.00000	3,759	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.74000		8.65100		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,572.00000	2,302	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			309.00000	379	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.55300		8.45900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,681.00000	2,436	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			697.00000	801	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.79600		8.70400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			102.00000	35	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,455.00000	1,990	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.68400		8.58900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			4,256.00000	3,672	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			53.00000	90	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.58100		8.48300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,626.00000	3,108	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			325.00000	445	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.75300		8.67000		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			800.00000	464	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			262.00000	484	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.64900		8.56500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			1,749.00000	1,375	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			509.00000	701	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.58400		8.50000		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,315.00000	1,935	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			651.00000	835	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.14500		8.04400		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call			3.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			2,791.00000	3,711	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.06100		7.95900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			8,864.00000	7,919	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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 07/05/2009 Bond Future			7.98200		7.87800		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,615.00000	8,640	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	1	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.65200		273.96100		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			280.71100		282.05700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.88300		290.26700		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.43760		6.21380		22.53	1,062,204.00	165	6,010.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			288.00000	361	21.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			274.00000	124	21.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			201.00000	240	22.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			437.00000	253	22.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			201.00000	240	22.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			437.00000	253	22.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			148.00000	175	24.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			585.00000	387	24.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			148.00000	175	24.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			585.00000	387	24.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			112.00000	139	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			698.00000	502	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			101.00000	125	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			738.00000	538	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			83.00000	101	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			819.00000	614	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			174.00000	205	23.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			511.00000	317	23.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			163.00000	189	24.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			549.00000	352	24.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			249.00000	306	21.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			336.00000	169	21.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			216.00000	261	22.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			402.00000	223	22.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			187.00000	222	23.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			473.00000	284	23.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			135.00000	162	24.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			621.00000	424	24.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			92.00000	113	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			778.00000	575	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			75.00000	90	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			861.00000	653	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			309.00000	393	20.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			245.00000	105	20.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			268.00000	333	21.42	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	6.25	Put			304.00000	145	21.42	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			232.00000	283	22.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			368.00000	195	22.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			123.00000	150	25.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			659.00000	462	25.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			174.00000	205	23.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			511.00000	317	23.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			68.00000	81	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			904.00000	693	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			68.00000	81	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			904.00000	693	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			55.00000	64	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			991.00000	776	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			44.00000	50	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			1,080.00000	863	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			35.00000	39	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			1,171.00000	951	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			83.00000	101	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			819.00000	614	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			55.00000	64	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			991.00000	776	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			216.00000	261	22.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			402.00000	223	22.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			92.00000	113	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			778.00000	575	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			61.00000	72	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			947.00000	734	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			49.00000	57	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			1,035.00000	819	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			331.00000	426	20.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			218.00000	89	20.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			382.00000	499	20.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			168.00000	62	20.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			249.00000	306	21.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			336.00000	169	21.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			112.00000	139	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			698.00000	502	25.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			0.00000	666	20.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			0.00000	28	20.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			0.00000	580	20.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			0.00000	43	20.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.55650		6.32320		21.31	0.00	0	1,061.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			395.00000	475	19.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			372.00000	218	19.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			307.00000	365	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.55	Put		533.00000	359	21.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		248.00000	296	22.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		675.00000	490	22.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		218.00000	268	22.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		745.00000	562	22.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		204.00000	255	22.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		781.00000	599	22.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		191.00000	243	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		818.00000	637	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		179.00000	232	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		856.00000	675	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		265.00000	312	21.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		641.00000	456	21.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		292.00000	346	21.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		569.00000	390	21.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		278.00000	329	21.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		605.00000	422	21.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		357.00000	427	20.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		433.00000	270	20.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		322.00000	385	20.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		499.00000	329	20.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		233.00000	282	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		710.00000	525	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		204.00000	255	22.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		781.00000	599	22.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		156.00000	203	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		933.00000	746	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		415.00000	502	19.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		341.00000	195	19.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		375.00000	450	19.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		402.00000	243	19.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		339.00000	405	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		466.00000	299	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		307.00000	365	21.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		533.00000	359	21.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		167.00000	217	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		894.00000	710	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		435.00000	530	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		312.00000	174	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		357.00000	427	20.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		433.00000	270	20.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		265.00000	312	21.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		641.00000	456	21.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		167.00000	217	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		894.00000	710	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.15	Call			146.00000	189	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			972.00000	783	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			136.00000	176	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			1,012.00000	820	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			118.00000	153	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			1,094.00000	897	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			102.00000	132	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			1,178.00000	976	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			126.00000	164	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			1,053.00000	858	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			109.00000	142	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			1,136.00000	936	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			233.00000	282	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			710.00000	525	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			118.00000	153	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			1,094.00000	897	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			339.00000	405	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			466.00000	299	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			278.00000	329	21.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			605.00000	422	21.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			191.00000	243	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			818.00000	637	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			146.00000	189	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			972.00000	783	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			481.00000	597	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			257.00000	141	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			435.00000	530	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			312.00000	174	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			0.00000	745	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			0.00000	88	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			0.00000	669	19.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			0.00000	112	19.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.65300		6.41670		20.77	0.00	0	300.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			469.00000	551	19.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			453.00000	298	19.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			382.00000	449	20.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			615.00000	446	20.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			322.00000	380	21.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			756.00000	577	21.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			339.00000	396	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			723.00000	543	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			290.00000	351	21.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			824.00000	648	21.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			276.00000	338	22.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			859.00000	685	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.05	Call			261.00000	325	22.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			895.00000	722	22.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			248.00000	313	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			931.00000	760	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			367.00000	430	20.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			650.00000	477	20.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			432.00000	507	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			515.00000	354	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			398.00000	469	20.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			581.00000	416	20.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			306.00000	365	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			789.00000	612	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			222.00000	281	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			1,005.00000	828	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			508.00000	601	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			391.00000	248	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			469.00000	551	19.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			453.00000	298	19.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			306.00000	365	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			789.00000	612	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			367.00000	430	20.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			650.00000	477	20.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			222.00000	281	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			1,005.00000	828	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			199.00000	252	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			1,082.00000	899	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			177.00000	226	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,161.00000	973	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			158.00000	202	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,242.00000	1,049	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			353.00000	413	20.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			686.00000	510	20.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			322.00000	380	21.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			756.00000	577	21.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			234.00000	297	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			968.00000	794	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			210.00000	266	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			1,043.00000	863	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			188.00000	239	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			1,121.00000	936	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			168.00000	214	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,201.00000	1,011	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			177.00000	226	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,161.00000	973	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			415.00000	487	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.55	Put		548.00000	384	20.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		382.00000	449	20.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		615.00000	446	20.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		234.00000	297	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		968.00000	794	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		550.00000	663	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		333.00000	210	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		0.00000	801	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		0.00000	148	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		0.00000	730	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		0.00000	177	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		0.00000	663	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		0.00000	210	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		0.00000	601	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		0.00000	248	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		0.00000	396	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		0.00000	543	21.18	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>351,124,746.50</b>	<b>36,965</b>	<b>478,909.00</b>
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<b>Grand Total:</b>							<b>351,124,746.50</b>	<b>36,965</b>	<b>478,909.00</b>
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