

# Daily MTM Report

Daily summary for 13/10/2008

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			19.22900		19.21271			0.00	0	0.00
R153 On 31/08/2010 Bond			9.23000		9.26000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.01000		8.98000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.75000		8.71000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.08300		12.05400			0.00	0	0.00
R201 On 21/12/2014 Bond			9.12000		9.09500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.01500		8.98500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.01000		8.97500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.13000		9.10500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.99500		8.95000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.96200		8.91300			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				8.39000	8.34500			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			9.31740		9.49280		29.17	311,685,664.80	33,452	275,650.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			0.00000	371	30.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	554	30.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			590.00000	490	28.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			297.00000	373	28.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			493.00000	408	29.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			400.00000	490	29.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			706.00000	589	27.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			213.00000	271	27.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			675.00000	562	27.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			232.00000	295	27.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			991.00000	842	26.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			98.00000	124	26.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			804.00000	674	27.09	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			161.00000	207	27.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,114.00000	956	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			71.00000	89	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,157.00000	997	25.97	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			64.00000	80	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,200.00000	1,039	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			57.00000	71	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,288.00000	1,124	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			45.00000	57	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,244.00000	1,081	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			51.00000	64	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,424.00000	1,256	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			31.00000	39	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,517.00000	1,347	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			24.00000	30	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,072.00000	916	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			79.00000	99	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,611.00000	1,440	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			18.00000	23	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,424.00000	1,256	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			31.00000	39	25.97	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			1,333.00000	1,168	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			40.00000	50	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			912.00000	771	26.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			119.00000	154	26.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,333.00000	1,168	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			40.00000	50	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			991.00000	842	26.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			98.00000	124	26.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			839.00000	706	26.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			146.00000	188	26.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			1,803.00000	1,630	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			10.00000	12	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			1,706.00000	1,534	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			13.00000	17	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,611.00000	1,440	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			18.00000	23	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,244.00000	1,081	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			51.00000	64	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,658.00000	1,487	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			15.00000	20	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,563.00000	1,393	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			21.00000	26	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,470.00000	1,302	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			27.00000	34	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,378.00000	1,212	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			35.00000	44	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,031.00000	879	26.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			88.00000	111	26.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			951.00000	806	26.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			108.00000	138	26.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			770.00000	644	27.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			177.00000	227	27.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			912.00000	771	26.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			119.00000	154	26.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			839.00000	706	26.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			146.00000	188	26.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			875.00000	738	26.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			132.00000	170	26.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			804.00000	674	27.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			161.00000	207	27.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			737.00000	616	27.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			194.00000	248	27.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			617.00000	513	28.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			274.00000	346	28.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			564.00000	469	28.93	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	9.25	Put			321.00000	401	28.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			516.00000	427	29.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			373.00000	460	29.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			472.00000	389	29.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			429.00000	522	29.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			645.00000	537	28.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			252.00000	320	28.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			590.00000	490	28.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			297.00000	373	28.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			539.00000	448	29.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			346.00000	430	29.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			411.00000	338	30.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			518.00000	621	30.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			341.00000	281	31.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			648.00000	763	31.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			284.00000	234	32.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			791.00000	916	32.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			236.00000	190	32.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			943.00000	1,072	32.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,157.00000	997	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			64.00000	80	25.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			493.00000	408	29.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			400.00000	490	29.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			341.00000	281	31.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			648.00000	763	31.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			0.00000	308	30.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	690	30.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			0.00000	256	31.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	839	31.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			0.00000	214	32.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			0.00000	996	32.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			0.00000	168	32.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	1,151	32.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			9.51250		9.69300		26.11	1,236,625.00	130	31,470.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			677.00000	573	26.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			684.00000	761	26.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			804.00000	690	25.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			511.00000	578	25.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			718.00000	610	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			625.00000	697	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			909.00000	776	25.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			416.00000	464	25.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			851.00000	732	25.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			458.00000	519	25.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,200.00000	1,043	24.71	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	8.75	Put			257.00000	280	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,165.00000	1,009	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			272.00000	297	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,307.00000	1,146	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			214.00000	233	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,307.00000	1,146	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			214.00000	233	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,344.00000	1,182	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			201.00000	219	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,459.00000	1,292	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			166.00000	180	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,420.00000	1,255	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			177.00000	192	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,382.00000	1,218	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			189.00000	205	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,538.00000	1,369	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			145.00000	157	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,344.00000	1,182	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			201.00000	219	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,743.00000	1,571	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			100.00000	108	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,660.00000	1,489	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			117.00000	126	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,578.00000	1,408	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			135.00000	146	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,498.00000	1,331	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			155.00000	168	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,271.00000	1,111	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			228.00000	248	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,131.00000	977	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			288.00000	314	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,498.00000	1,331	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			155.00000	168	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,420.00000	1,255	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			177.00000	192	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,131.00000	977	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			288.00000	314	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,064.00000	914	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			321.00000	351	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,872.00000	1,697	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			79.00000	85	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,786.00000	1,612	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			93.00000	100	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,701.00000	1,529	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			108.00000	117	24.71	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	8.20	Call			1,619.00000	1,448	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			126.00000	136	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,235.00000	1,076	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			242.00000	264	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,701.00000	1,529	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			108.00000	117	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,619.00000	1,448	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			126.00000	136	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,235.00000	1,076	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			242.00000	264	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,165.00000	1,009	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			272.00000	297	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,097.00000	945	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			304.00000	332	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,743.00000	1,571	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			100.00000	108	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,660.00000	1,489	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			117.00000	126	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,271.00000	1,111	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			228.00000	248	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,538.00000	1,369	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			145.00000	157	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,032.00000	883	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			339.00000	371	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			969.00000	824	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			376.00000	412	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			909.00000	776	25.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			416.00000	464	25.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			969.00000	824	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			376.00000	412	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			804.00000	690	25.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			511.00000	578	25.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			759.00000	649	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			566.00000	636	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			718.00000	610	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			625.00000	697	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			677.00000	573	26.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			684.00000	761	26.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,097.00000	945	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			304.00000	332	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			851.00000	732	25.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			458.00000	519	25.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			637.00000	539	26.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			744.00000	827	26.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			600.00000	508	27.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.90	Put		807.00000	895	27.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		566.00000	471	27.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		873.00000	958	27.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		637.00000	539	26.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		744.00000	827	26.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		0.00000	508	27.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		0.00000	895	27.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		0.00000	436	27.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		0.00000	1,024	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.69740	9.88410		25.07	116,368.80	12	2,355.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		815.00000	713	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		831.00000	916	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		937.00000	827	24.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		652.00000	730	24.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		855.00000	749	25.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		771.00000	852	25.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,035.00000	909	24.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		551.00000	612	24.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		980.00000	869	24.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		596.00000	672	24.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,308.00000	1,158	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		374.00000	410	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,308.00000	1,158	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		374.00000	410	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,409.00000	1,254	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		325.00000	356	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1,443.00000	1,287	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		309.00000	339	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,478.00000	1,320	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		294.00000	323	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,550.00000	1,389	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		266.00000	292	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,514.00000	1,354	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		280.00000	307	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,660.00000	1,496	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		226.00000	249	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,514.00000	1,354	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		280.00000	307	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		1,375.00000	1,221	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		341.00000	374	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,815.00000	1,646	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		180.00000	198	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,737.00000	1,570	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		202.00000	222	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,586.00000	1,424	23.93	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	8.55	Put			252.00000	277	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,244.00000	1,096	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			410.00000	449	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,182.00000	1,037	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			448.00000	490	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,775.00000	1,608	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			191.00000	210	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,698.00000	1,533	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			214.00000	235	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,623.00000	1,460	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			239.00000	262	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,341.00000	1,189	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			357.00000	392	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,276.00000	1,127	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			392.00000	429	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,213.00000	1,067	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			429.00000	469	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,976.00000	1,803	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			142.00000	156	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,894.00000	1,723	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			160.00000	176	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,586.00000	1,424	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			252.00000	277	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,660.00000	1,496	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			226.00000	249	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,854.00000	1,684	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			170.00000	187	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,698.00000	1,533	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			214.00000	235	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,341.00000	1,189	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			357.00000	392	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,550.00000	1,389	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			266.00000	292	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,478.00000	1,320	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			294.00000	323	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,409.00000	1,254	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			325.00000	356	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,213.00000	1,067	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			429.00000	469	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,152.00000	1,009	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			467.00000	511	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,092.00000	953	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			508.00000	556	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,152.00000	1,009	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			467.00000	511	23.93	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.70	Call			895.00000	787	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			711.00000	790	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			895.00000	787	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			711.00000	790	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			937.00000	827	24.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			652.00000	730	24.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			776.00000	679	25.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			892.00000	982	25.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			740.00000	647	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			956.00000	1,050	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			705.00000	610	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,021.00000	1,112	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,092.00000	953	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			508.00000	556	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			855.00000	749	25.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			771.00000	852	25.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	647	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			0.00000	1,050	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	574	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			0.00000	1,177	25.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.18840		16.13310		27.26	2,622,520.80	162	18,147.00
£ / R On 12/12/2008 Currency Future	16.10	Call			792.00000	750	27.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			759.00000	662	27.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			877.00000	839	26.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			644.00000	550	26.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			752.00000	708	27.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			819.00000	720	27.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			923.00000	887	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			590.00000	498	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			972.00000	945	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			539.00000	456	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,283.00000	1,270	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			350.00000	282	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,352.00000	1,342	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			319.00000	254	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,459.00000	1,453	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			276.00000	215	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,318.00000	1,306	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			334.00000	267	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,250.00000	1,235	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			367.00000	297	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,152.00000	1,133	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			419.00000	345	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,495.00000	1,491	26.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.90	Put			262.00000	203	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,570.00000	1,569	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			237.00000	181	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,423.00000	1,416	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			290.00000	227	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,608.00000	1,609	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			225.00000	170	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,724.00000	1,730	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			191.00000	142	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,927.00000	1,941	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			143.00000	102	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,844.00000	1,855	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			161.00000	117	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,764.00000	1,771	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			181.00000	133	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,685.00000	1,689	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			202.00000	151	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,532.00000	1,530	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			249.00000	192	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,387.00000	1,379	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			304.00000	240	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,646.00000	1,649	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			213.00000	160	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,352.00000	1,342	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			319.00000	254	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,217.00000	1,201	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			384.00000	312	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,184.00000	1,167	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			401.00000	328	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,121.00000	1,101	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			438.00000	362	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,060.00000	1,037	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			477.00000	398	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,885.00000	1,898	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			152.00000	109	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,804.00000	1,813	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			171.00000	125	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,724.00000	1,730	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			191.00000	142	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,090.00000	1,068	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			457.00000	380	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,030.00000	1,005	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			497.00000	417	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,000.00000	975	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			517.00000	436	26.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.80	Call			1,570.00000	1,569	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			237.00000	181	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,217.00000	1,201	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			384.00000	312	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,764.00000	1,771	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			181.00000	133	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,685.00000	1,689	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			202.00000	151	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,387.00000	1,379	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			304.00000	240	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,318.00000	1,306	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			334.00000	267	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,495.00000	1,491	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			262.00000	203	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,152.00000	1,133	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			419.00000	345	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			923.00000	887	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			590.00000	498	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			833.00000	793	26.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			700.00000	605	26.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			792.00000	750	27.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			759.00000	662	27.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,030.00000	1,005	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			497.00000	417	26.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			877.00000	839	26.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			644.00000	550	26.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			714.00000	668	27.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			880.00000	780	27.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	839	26.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			0.00000	550	26.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			0.00000	708	27.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			0.00000	720	27.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	631	27.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			0.00000	842	27.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			0.00000	595	28.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			0.00000	907	28.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.47980		16.42760		24.17	0.00	0	17,016.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,125.00000	1,066	24.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,098.00000	986	24.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,245.00000	1,191	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			918.00000	811	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,048.00000	987	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,220.00000	1,107	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,288.00000	1,240	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			860.00000	760	23.35	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	15.50	Call			1,573.00000	1,534	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			645.00000	554	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,634.00000	1,598	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			606.00000	518	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,761.00000	1,730	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			534.00000	450	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,665.00000	1,630	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			588.00000	500	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,634.00000	1,598	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			606.00000	518	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,603.00000	1,566	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			626.00000	536	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,513.00000	1,472	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			685.00000	592	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,794.00000	1,764	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			517.00000	434	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,861.00000	1,833	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			483.00000	403	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,895.00000	1,868	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			467.00000	388	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,179.00000	2,163	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			351.00000	283	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,106.00000	2,087	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			378.00000	307	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,034.00000	2,013	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			406.00000	333	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,964.00000	1,940	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			436.00000	360	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,827.00000	1,798	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			500.00000	418	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,697.00000	1,663	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			569.00000	483	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,034.00000	2,013	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			406.00000	333	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,964.00000	1,940	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			436.00000	360	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,697.00000	1,663	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			569.00000	483	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,454.00000	1,412	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			727.00000	632	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,397.00000	1,353	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			770.00000	673	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,142.00000	2,125	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			365.00000	295	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,070.00000	2,050	23.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.75	Put			392.00000	320	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,999.00000	1,976	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			421.00000	346	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,929.00000	1,904	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			452.00000	374	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,729.00000	1,696	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			551.00000	466	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,397.00000	1,353	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			770.00000	673	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,342.00000	1,296	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			814.00000	716	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,861.00000	1,833	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			483.00000	403	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,794.00000	1,764	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			517.00000	434	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,665.00000	1,630	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			588.00000	500	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,542.00000	1,503	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			665.00000	573	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,483.00000	1,442	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			706.00000	612	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,425.00000	1,382	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			748.00000	652	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,369.00000	1,324	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			792.00000	694	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,483.00000	1,442	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			706.00000	612	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,204.00000	1,149	23.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			977.00000	869	23.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,166.00000	1,107	23.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,038.00000	927	23.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,125.00000	1,066	24.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,098.00000	986	24.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,342.00000	1,296	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			814.00000	716	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,204.00000	1,149	23.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			977.00000	869	23.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,086.00000	1,025	24.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,158.00000	1,045	24.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,012.00000	950	24.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,284.00000	1,170	24.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	1,240	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			0.00000	760	23.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	1,191	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			0.00000	811	23.46	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	16.30	Call			0.00000	1,107	23.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			0.00000	927	23.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	987	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			0.00000	1,107	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	914	24.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			0.00000	1,235	24.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.74170		16.69420		23.29	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,365.00000	1,281	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,371.00000	1,239	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,484.00000	1,403	22.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,190.00000	1,061	22.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,327.00000	1,242	23.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,433.00000	1,300	23.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,523.00000	1,449	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,129.00000	1,007	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,821.00000	1,755	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			876.00000	764	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,908.00000	1,846	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			814.00000	704	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,999.00000	1,940	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			755.00000	648	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,879.00000	1,815	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			835.00000	724	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,850.00000	1,785	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			855.00000	744	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,792.00000	1,726	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			898.00000	784	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,061.00000	2,004	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			717.00000	612	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,124.00000	2,069	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			680.00000	577	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,908.00000	1,846	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			814.00000	704	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,156.00000	2,102	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			662.00000	561	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,423.00000	2,379	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			529.00000	437	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,354.00000	2,308	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			560.00000	466	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,287.00000	2,238	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			593.00000	496	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,221.00000	2,170	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			627.00000	528	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,092.00000	2,036	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			698.00000	595	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Call			2,030.00000	1,972	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			735.00000	630	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,968.00000	1,908	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			774.00000	666	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,423.00000	2,379	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			529.00000	437	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,354.00000	2,308	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			560.00000	466	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,092.00000	2,036	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			698.00000	595	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,030.00000	1,972	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			735.00000	630	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,254.00000	2,204	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			610.00000	512	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,188.00000	2,136	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			644.00000	544	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,938.00000	1,877	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			794.00000	685	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,764.00000	1,697	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			919.00000	805	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,792.00000	1,726	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			898.00000	784	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,736.00000	1,668	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			941.00000	826	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,681.00000	1,611	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			986.00000	869	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,389.00000	2,343	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			544.00000	452	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,321.00000	2,273	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			576.00000	481	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,254.00000	2,204	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			610.00000	512	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,188.00000	2,136	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			644.00000	544	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,938.00000	1,877	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			794.00000	685	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,879.00000	1,815	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			835.00000	724	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,627.00000	1,556	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,033.00000	914	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,574.00000	1,502	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,080.00000	960	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,736.00000	1,668	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			941.00000	826	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,627.00000	1,556	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Put			1,033.00000	914	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,708.00000	1,639	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			964.00000	848	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,654.00000	1,583	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,009.00000	891	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,484.00000	1,403	22.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,190.00000	1,061	22.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,446.00000	1,362	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,252.00000	1,121	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,405.00000	1,321	23.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,311.00000	1,179	23.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,681.00000	1,611	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			986.00000	869	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,523.00000	1,449	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,129.00000	1,007	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,405.00000	1,321	23.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,311.00000	1,179	23.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,327.00000	1,242	23.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,433.00000	1,300	23.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,574.00000	1,502	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,080.00000	960	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,365.00000	1,281	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,371.00000	1,239	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,290.00000	1,204	23.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,496.00000	1,362	23.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,254.00000	1,168	23.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,560.00000	1,426	23.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	1,204	23.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			0.00000	1,362	23.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	1,133	23.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			0.00000	1,491	23.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.66590		12.84090		28.08	3,229,804.50	255	50,808.00
€ / R On 12/12/2008 Currency Future	12.85	Call			603.00000	505	28.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			612.00000	689	28.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			711.00000	604	27.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			470.00000	538	27.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			909.00000	770	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			318.00000	354	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,186.00000	1,033	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			195.00000	217	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,149.00000	998	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			208.00000	232	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,224.00000	1,069	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			183.00000	203	26.65	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	Call			1,149.00000	998	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			208.00000	232	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,008.00000	863	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			267.00000	298	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,042.00000	896	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			252.00000	280	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			974.00000	832	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			283.00000	316	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,300.00000	1,143	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			160.00000	177	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,262.00000	1,106	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			171.00000	190	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,340.00000	1,181	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			149.00000	165	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,420.00000	1,259	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			129.00000	143	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,629.00000	1,463	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			88.00000	97	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,544.00000	1,379	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			103.00000	113	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,460.00000	1,298	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			120.00000	132	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,379.00000	1,219	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			138.00000	154	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,077.00000	929	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			237.00000	263	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,586.00000	1,421	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			95.00000	105	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,502.00000	1,339	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			111.00000	123	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,186.00000	1,033	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			195.00000	217	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,113.00000	963	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			222.00000	247	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			941.00000	801	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			300.00000	335	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			877.00000	744	26.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			336.00000	378	26.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			846.00000	718	26.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			355.00000	402	26.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			786.00000	670	27.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			395.00000	454	27.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,629.00000	1,463	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			88.00000	97	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,544.00000	1,379	26.65	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	11.40	Put			103.00000	113	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,224.00000	1,069	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			183.00000	203	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			846.00000	718	26.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			355.00000	402	26.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			735.00000	625	27.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			444.00000	509	27.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			688.00000	583	28.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			497.00000	567	28.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			877.00000	744	26.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			336.00000	378	26.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			816.00000	694	27.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			375.00000	428	27.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			760.00000	647	27.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			419.00000	481	27.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,379.00000	1,219	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			138.00000	154	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,008.00000	863	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			267.00000	298	26.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			816.00000	694	27.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			375.00000	428	27.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			711.00000	604	27.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			470.00000	538	27.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			665.00000	562	28.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			524.00000	596	28.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			735.00000	625	27.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			444.00000	509	27.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			644.00000	542	28.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			553.00000	626	28.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			564.00000	470	29.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			673.00000	754	29.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			527.00000	438	29.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			736.00000	822	29.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			493.00000	401	29.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			802.00000	886	29.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			460.00000	367	29.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			869.00000	951	29.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			623.00000	523	28.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			582.00000	657	28.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			583.00000	487	28.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			642.00000	721	28.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			545.00000	454	29.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			705.00000	788	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.93010		13.11310		25.27	0.00	0	15,504.00
€ / R On 16/03/2009 Currency Future	13.10	Call			893.00000	780	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.10	Put			880.00000	950	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			992.00000	876	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			729.00000	796	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,157.00000	1,028	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			543.00000	598	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,385.00000	1,238	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			372.00000	408	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,385.00000	1,238	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			372.00000	408	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,417.00000	1,267	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			354.00000	387	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,324.00000	1,181	23.41	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			411.00000	451	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,354.00000	1,209	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			391.00000	429	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,238.00000	1,101	23.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			475.00000	521	23.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,266.00000	1,127	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			453.00000	497	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,183.00000	1,052	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			520.00000	572	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,515.00000	1,360	22.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			302.00000	330	22.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,295.00000	1,154	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			431.00000	474	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,449.00000	1,298	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			336.00000	367	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,815.00000	1,645	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			202.00000	215	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,737.00000	1,569	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			224.00000	239	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,661.00000	1,495	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			248.00000	265	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,587.00000	1,425	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			274.00000	295	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,266.00000	1,127	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			453.00000	497	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,776.00000	1,607	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			213.00000	226	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,699.00000	1,532	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			236.00000	252	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,624.00000	1,459	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			261.00000	279	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,551.00000	1,393	22.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			288.00000	313	22.73	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 16/03/2009 Currency Future	11.95	Call			1,482.00000	1,329	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			319.00000	349	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,417.00000	1,267	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			354.00000	387	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,587.00000	1,425	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			274.00000	295	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,210.00000	1,076	23.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			497.00000	546	23.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,354.00000	1,209	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			391.00000	429	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,131.00000	1,005	24.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			568.00000	625	24.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,083.00000	960	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			619.00000	680	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,131.00000	1,005	24.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			568.00000	625	24.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,083.00000	960	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			619.00000	680	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,036.00000	917	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			673.00000	737	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,107.00000	982	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			594.00000	652	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,059.00000	939	24.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			646.00000	708	24.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,699.00000	1,532	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			236.00000	252	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,551.00000	1,393	22.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			288.00000	313	22.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,238.00000	1,101	23.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			475.00000	521	23.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,107.00000	982	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			594.00000	652	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,013.00000	896	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			700.00000	766	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			971.00000	856	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			758.00000	826	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			798.00000	694	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,035.00000	1,114	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			715.00000	619	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,202.00000	1,289	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			641.00000	553	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,378.00000	1,473	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			576.00000	496	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,563.00000	1,666	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			931.00000	817	25.37	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	13.00	Put			818.00000	887	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			854.00000	744	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			941.00000	1,014	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			781.00000	678	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,068.00000	1,148	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			715.00000	619	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,202.00000	1,289	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			0.00000	896	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			0.00000	766	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			0.00000	592	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			0.00000	1,362	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			0.00000	518	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			0.00000	1,588	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			0.00000	445	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			0.00000	1,815	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.16920		13.36410		24.25	697,967.60	53	55.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,100.00000	969	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,086.00000	1,150	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,196.00000	1,064	24.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			932.00000	995	24.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,365.00000	1,208	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			751.00000	789	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,631.00000	1,463	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			567.00000	594	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,600.00000	1,433	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			586.00000	614	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,662.00000	1,493	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			548.00000	574	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,600.00000	1,433	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			586.00000	614	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,479.00000	1,317	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			665.00000	698	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,509.00000	1,346	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			645.00000	676	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,421.00000	1,262	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			707.00000	743	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,792.00000	1,619	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			478.00000	500	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,539.00000	1,374	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			625.00000	655	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,694.00000	1,524	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			530.00000	555	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,759.00000	1,587	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			495.00000	518	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,726.00000	1,555	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.15	Put			512.00000	536	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,034.00000	1,854	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			370.00000	385	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,963.00000	1,785	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			399.00000	416	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,893.00000	1,717	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			429.00000	448	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,825.00000	1,651	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			461.00000	482	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,569.00000	1,403	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			605.00000	634	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,998.00000	1,820	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			384.00000	400	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,928.00000	1,751	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			414.00000	432	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,859.00000	1,684	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			445.00000	465	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,479.00000	1,317	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			665.00000	698	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,759.00000	1,587	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			495.00000	518	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,450.00000	1,289	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			686.00000	720	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,393.00000	1,235	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			729.00000	765	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,792.00000	1,619	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			478.00000	500	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,726.00000	1,555	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			512.00000	536	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,310.00000	1,166	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			796.00000	847	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,070.00000	1,890	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			356.00000	370	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,928.00000	1,751	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			414.00000	432	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,421.00000	1,262	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			707.00000	743	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,257.00000	1,127	23.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			843.00000	908	23.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,216.00000	1,085	24.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			902.00000	965	24.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,310.00000	1,166	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			796.00000	847	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,450.00000	1,289	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			686.00000	720	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.80	Call		1,338.00000	1,187	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		773.00000	818	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1,284.00000	1,146	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		820.00000	877	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,631.00000	1,463	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		567.00000	594	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,569.00000	1,403	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		605.00000	634	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		1,338.00000	1,187	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		773.00000	818	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1,284.00000	1,146	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		820.00000	877	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		1,236.00000	1,106	24.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		872.00000	936	24.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		1,216.00000	1,085	24.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		902.00000	965	24.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,176.00000	1,044	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		962.00000	1,025	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		1,139.00000	1,006	24.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,025.00000	1,087	24.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		1,061.00000	934	24.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,147.00000	1,214	24.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,024.00000	900	24.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,210.00000	1,280	24.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		988.00000	860	24.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,274.00000	1,341	24.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		954.00000	822	24.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		1,340.00000	1,402	24.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		1,157.00000	1,025	24.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		993.00000	1,056	24.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,119.00000	987	24.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,055.00000	1,118	24.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		1,080.00000	951	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,116.00000	1,182	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1,043.00000	916	24.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,178.00000	1,247	24.83	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.36500	272.74000		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call		77,626.00000	73,850	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		226.00000	200	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.59000	280.97800		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			289.59900	289.59900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.52600	115.53400		0.00	0.00	0	6.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 05/02/2009 Index Future			118.94100		118.95000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.40600		122.41400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.38550		274.68500		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			18,559.00000	16,036	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			11,709.00000	12,181	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			282.49800		282.80500		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			290.72600		291.04000		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			347.55700		347.55700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.38500		10.46500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.43500		9.44900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.77200		8.75100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.61900		9.63700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.33100		9.33100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.37000		9.37300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.26600		9.27000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.22900		12.21300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.06200		12.06600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.20700		11.27400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.38000		10.48100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.68800		9.78900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.33800		9.40800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			9.96400		10.03900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.54000		9.62100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.22100		9.29900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.52600		9.49800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.17700		9.20500		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
JN05 On 07/05/2009 jNote			9.03600		9.05900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.20900		9.17100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.97500		8.97500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.87400		8.87400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.81900		11.82600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.94400		11.95300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.15000		12.14800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.77700		262.45400		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			269.51600		270.21200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			277.36600		278.08100		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.13400		9.16200		3.00	0.00	0	8,716.00
R153 On 06/11/2008 Bond Future	9.25	Call			433.00000	441	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			284.00000	245	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	9.00	Call			234.00000	233	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			509.00000	461	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			109.00000	105	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			812.00000	759	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.75600		8.78900		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,949.00000	1,983	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			178.00000	164	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.31100		8.35200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,248.00000	2,269	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,124.00000	1,093	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.97800		8.94600		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			709.00000	584	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,847.00000	1,906	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,369.00000	3,172	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			225.00000	213	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,241.00000	7,054	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			9.00000	6	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.85800		8.82500		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,348.00000	2,227	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,771.00000	2,836	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,909.00000	3,758	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,545.00000	1,580	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,946.00000	6,769	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			554.00000	563	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,840.00000	4,677	8.90	0.00	0	600.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	9.50	Put			1,113.00000	1,137	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.73900		8.70400		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,133.00000	3,997	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,521.00000	2,577	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.72300		8.68200		0.00	1,441,372.80	12	5,057.00
R186 On 06/11/2008 Bond Future	8.50	Call			106.00000	49	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,978.00000	2,336	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.62900		8.58600		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			6,531.00000	6,101	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			29.00000	38	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.54000		8.49700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,307.00000	4,921	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			308.00000	363	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.97100		11.91700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			207.00000	178	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,141.00000	1,128	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.14700		11.08900		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			7.00000	6	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			24.00000	26	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.92800		10.93900		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			141.00000	141	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			122.00000	119	0.43	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.07500		9.04300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			124.00000	84	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,477.00000	1,583	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.91200		8.87900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,139.00000	2,021	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			495.00000	524	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.75200		8.71700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,957.00000	2,837	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			661.00000	694	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.97700		8.94500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			12.00000	5	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,666.00000	2,847	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.85300		8.82000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,751.00000	2,587	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			295.00000	322	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.73100		8.69700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,494.00000	2,353	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			772.00000	825	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			8.97800	8.93600		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		9.00000	3	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,809.00000	3,067	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.86300	8.82000		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,876.00000	2,644	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		230.00000	267	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.75500	8.71000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,535.00000	2,335	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		750.00000	830	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.08000	9.04800		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,204.00000	4,329	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.89400	8.86000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,960.00000	1,857	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		494.00000	520	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.71700	8.68100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,124.00000	2,031	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		960.00000	1,000	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.97000	8.91900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		6.00000	2	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,757.00000	3,080	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.86300	8.81000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,940.00000	2,642	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		171.00000	213	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.76600	8.71100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,480.00000	2,229	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		654.00000	754	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.93200	8.88100		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call		152.00000	74	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put		1,024.00000	1,283	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.82900	8.77800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		903.00000	740	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		1,089.00000	1,262	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.76700	8.71700		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		1,414.00000	1,235	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		1,196.00000	1,347	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.36800	8.31700		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call		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 06/11/2008 Bond Future	7.75	Put			5,243.00000	5,688	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.28800		8.23600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			6,340.00000	5,881	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1.00000	2	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.21200		8.15900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			7,026.00000	6,555	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			7.00000	11	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.83000		271.13500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			278.83700		279.14900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.95900		287.27800		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.25220		6.14870		25.17	0.00	0	6,070.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			275.00000	298	24.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			276.00000	196	24.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			178.00000	187	26.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			480.00000	384	26.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			256.00000	276	24.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			307.00000	224	24.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			178.00000	187	26.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			480.00000	384	26.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			129.00000	138	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			630.00000	536	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			129.00000	138	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			630.00000	536	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			96.00000	101	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			747.00000	649	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			87.00000	91	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			788.00000	689	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			71.00000	73	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			872.00000	771	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			155.00000	160	27.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			557.00000	458	27.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			142.00000	149	27.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			593.00000	496	27.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			221.00000	236	25.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			373.00000	284	25.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			192.00000	202	26.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			443.00000	350	26.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			166.00000	173	27.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			518.00000	421	27.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			117.00000	125	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			668.00000	573	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			78.00000	82	28.33	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	6.90	Put			830.00000	729	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			63.00000	65	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			915.00000	813	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			238.00000	255	25.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			339.00000	253	25.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			206.00000	218	25.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			407.00000	316	25.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			106.00000	113	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			707.00000	610	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			155.00000	160	27.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			557.00000	458	27.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			57.00000	58	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			958.00000	856	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			57.00000	58	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			958.00000	856	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			46.00000	46	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			1,047.00000	944	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			36.00000	36	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			1,138.00000	1,034	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			29.00000	28	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			1,230.00000	1,126	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			71.00000	73	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			872.00000	771	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			46.00000	46	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			1,047.00000	944	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			192.00000	202	26.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			443.00000	350	26.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			78.00000	82	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			830.00000	729	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			51.00000	52	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			1,002.00000	900	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			41.00000	41	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			1,092.00000	988	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			295.00000	323	24.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			247.00000	171	24.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			342.00000	380	23.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			193.00000	127	23.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			221.00000	236	25.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			373.00000	284	25.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			96.00000	101	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			747.00000	649	28.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			460.00000	518	22.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			111.00000	66	22.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			397.00000	445	23.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			148.00000	92	23.02	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	5.75	Call			0.00000	558	22.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	55	22.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			0.00000	480	22.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			0.00000	78	22.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			0.00000	411	23.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	109	23.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			0.00000	350	23.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			0.00000	148	23.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			0.00000	298	24.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			0.00000	196	24.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.36440		6.27310		22.28	0.00	0	1,161.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			403.00000	413	21.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			379.00000	299	21.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			302.00000	303	23.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			579.00000	489	23.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			385.00000	393	21.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			411.00000	329	21.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			302.00000	303	23.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			579.00000	489	23.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			247.00000	249	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			724.00000	634	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			218.00000	218	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			795.00000	703	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			205.00000	203	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			832.00000	739	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			192.00000	190	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			869.00000	776	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			180.00000	177	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			907.00000	813	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			263.00000	261	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			690.00000	597	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			288.00000	289	23.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			615.00000	524	23.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			275.00000	274	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			652.00000	560	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			349.00000	355	22.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			476.00000	390	22.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			317.00000	320	23.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			544.00000	455	23.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			232.00000	233	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			759.00000	668	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			205.00000	203	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			832.00000	739	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			158.00000	154	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			985.00000	889	24.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.35	Call			366.00000	374	22.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			443.00000	360	22.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			332.00000	337	22.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			509.00000	422	22.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			169.00000	165	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			946.00000	851	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			422.00000	435	21.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			349.00000	271	21.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			349.00000	355	22.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			476.00000	390	22.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			263.00000	261	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			690.00000	597	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			169.00000	165	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			946.00000	851	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			148.00000	143	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			1,025.00000	929	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			138.00000	133	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			1,065.00000	969	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			120.00000	115	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			1,147.00000	1,050	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			105.00000	99	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			1,232.00000	1,134	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			129.00000	124	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			1,106.00000	1,009	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			112.00000	106	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			1,189.00000	1,092	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			232.00000	233	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			759.00000	668	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			120.00000	115	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			1,147.00000	1,050	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			332.00000	337	22.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			509.00000	422	22.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			275.00000	274	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			652.00000	560	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			192.00000	190	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			869.00000	776	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			148.00000	143	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			1,025.00000	929	24.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			464.00000	484	20.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			291.00000	220	20.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			422.00000	435	21.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			349.00000	271	21.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			568.00000	605	20.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			195.00000	141	20.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			513.00000	541	20.40	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	6.00	Put		240.00000	176	20.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.45890	6.36570		21.48	0.00	0	300.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		471.00000	472	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		505.00000	414	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		388.00000	384	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		672.00000	575	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		471.00000	472	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		505.00000	414	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		388.00000	384	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		672.00000	575	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		331.00000	328	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		815.00000	719	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		347.00000	341	22.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		781.00000	682	22.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		300.00000	295	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		884.00000	786	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		285.00000	279	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		919.00000	821	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		271.00000	265	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		955.00000	856	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		258.00000	251	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		992.00000	892	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		374.00000	369	22.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		708.00000	610	22.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		435.00000	435	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		569.00000	476	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		403.00000	401	22.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		637.00000	542	22.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		315.00000	311	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		849.00000	752	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		233.00000	224	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		1,067.00000	965	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		506.00000	512	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		441.00000	353	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		315.00000	311	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		849.00000	752	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		374.00000	369	22.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		708.00000	610	22.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		233.00000	224	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		1,067.00000	965	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		210.00000	200	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		1,144.00000	1,042	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		188.00000	179	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,223.00000	1,120	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		169.00000	159	23.13	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	7.50	Put		1,304.00000	1,200	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		360.00000	355	22.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		744.00000	646	22.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		331.00000	328	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		815.00000	719	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		245.00000	237	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		1,029.00000	928	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		221.00000	212	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		1,105.00000	1,003	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		199.00000	189	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		1,183.00000	1,080	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		179.00000	169	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		1,263.00000	1,160	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		188.00000	179	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,223.00000	1,120	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		419.00000	417	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		603.00000	509	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		245.00000	237	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		1,029.00000	928	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		545.00000	557	20.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		380.00000	298	20.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		640.00000	667	19.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		274.00000	208	19.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		590.00000	607	19.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		324.00000	248	19.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		545.00000	557	20.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		380.00000	298	20.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		506.00000	512	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		441.00000	353	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		347.00000	341	22.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		781.00000	682	22.92	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>321,030,324.30</b>	<b>34,076</b>	<b>488,782.00</b>
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<b>Grand Total:</b>							<b>321,030,324.30</b>	<b>34,076</b>	<b>488,782.00</b>
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