



Derivatives Weekly Statistics Report

From 2009/01/12 To 2009/01/16

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 16-March-09			Currency Future	10.1300	10.2652	10.1252	10.2652	170607.00
16/01/2009	\$ / R On 16-March-09			Currency Future	10.1300	10.2652	10.1252	10.2652	170607.00
16/01/2009	\$ / R On 16-March-09			Currency Future	10.1300	10.2652	10.1252	10.2652	170607.00
16/01/2009	\$ / R On 16-March-09			Currency Future	10.1300	10.2652	10.1252	10.2652	170607.00
16/01/2009	\$ / R On 16-March-09			Currency Future	10.1300	10.2652	10.1252	10.2652	170607.00
16/01/2009	\$ / R On 16-March-09			Currency Future	10.1300	10.2652	10.1252	10.2652	170607.00
16/01/2009	\$ / R On 16-March-09			Currency Future	10.1300	10.2652	10.1252	10.2652	170607.00
16/01/2009	\$ / R On 16-March-09			Currency Future	10.1300	10.2652	10.1252	10.2652	170607.00
16/01/2009	\$ / R On 15-March-10			Currency Future	11.4000	11.5835	11.3972	11.5835	0.00
16/01/2009	\$ / R On 15-March-10			Currency Future	11.4000	11.5835	11.3972	11.5835	0.00
16/01/2009	\$ / R On 15-March-10			Currency Future	11.4000	11.5835	11.3972	11.5835	0.00
16/01/2009	\$ / R On 15-March-10			Currency Future	11.4000	11.5835	11.3972	11.5835	0.00
16/01/2009	\$ / R On 15-March-10			Currency Future	11.4000	11.5835	11.3972	11.5835	0.00
16/01/2009	\$ / R On 15-March-10			Currency Future	11.4000	11.5835	11.3972	11.5835	0.00
16/01/2009	\$ / R On 15-March-10			Currency Future	11.4000	11.5835	11.3972	11.5835	0.00
16/01/2009	\$ / R On 15-March-10			Currency Future	11.4000	11.5835	11.3972	11.5835	0.00
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00
16/01/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.4632	10.3155	10.4632	4724.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-September-09			Currency Future	10.4900	10.6513	10.4928	10.6513	112.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.8059	10.6394	10.8059	0.00
16/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1116	1224	1116	1224	0.00
16/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1116	1224	1116	1224	0.00
16/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1116	1224	1116	1224	0.00
16/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1276	1218	1276	1218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1276	1218	1276	1218	0.00
16/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1276	1218	1276	1218	0.00
16/01/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	1083	1188	1083	1188	0.00
16/01/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1343	1282	1343	1282	0.00
16/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1373	1495	1373	1495	0.00
16/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	834	789	834	789	0.00
16/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1247	1380	1247	1380	0.00
16/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	654	629	654	629	0.00
16/01/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	874	972	874	972	0.00
16/01/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	874	972	874	972	0.00
16/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	874	972	874	972	0.00
16/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	874	972	874	972	0.00
16/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	874	972	874	972	0.00
16/01/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	608	559	608	559	0.00
16/01/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	608	559	608	559	0.00
16/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	608	559	608	559	0.00
16/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	608	559	608	559	0.00
16/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	608	559	608	559	0.00
16/01/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	389	473	389	473	0.00
16/01/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	664	608	664	608	0.00
16/01/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	910	1002	910	1002	0.00
16/01/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	910	1002	910	1002	0.00
16/01/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	910	1002	910	1002	0.00
16/01/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	910	1002	910	1002	0.00
16/01/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	910	1002	910	1002	0.00
16/01/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1771	1696	1771	1696	0.00
16/01/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1771	1696	1771	1696	0.00
16/01/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1771	1696	1771	1696	0.00
16/01/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1771	1696	1771	1696	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1771	1696	1771	1696	0.00
16/01/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1375	1517	1375	1517	0.00
16/01/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	50	51	50	51	0.00
16/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1846	1989	1846	1989	0.00
16/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	130	126	130	126	0.00
16/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1455	1592	1455	1592	0.00
16/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	239	229	239	229	0.00
16/01/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	815	910	815	910	0.00
16/01/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	700	646	700	646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	700	646	700	646	0.00
16/01/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	269	332	269	332	0.00
16/01/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	1043	967	1043	967	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	1043	967	1043	967	0.00
16/01/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	439	517	439	517	0.00
16/01/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1424	1354	1424	1354	0.00
16/01/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	516	601	516	601	0.00
16/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	516	601	516	601	0.00
16/01/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	516	601	516	601	0.00
16/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	516	601	516	601	0.00
16/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	516	601	516	601	0.00
16/01/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1250	1188	1250	1188	0.00
16/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1250	1188	1250	1188	0.00
16/01/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1250	1188	1250	1188	0.00
16/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1250	1188	1250	1188	0.00
16/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1250	1188	1250	1188	0.00
16/01/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2341	2501	2341	2501	0.00
16/01/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	202	195	202	195	0.00
16/01/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1553	1683	1553	1683	0.00
16/01/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	614	577	614	577	0.00
16/01/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	576	639	576	639	0.00
16/01/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3237	3133	3237	3133	0.00
16/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2110	2267	2110	2267	0.00
16/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2110	2267	2110	2267	0.00
16/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2110	2267	2110	2267	0.00
16/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	270	261	270	261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	270	261	270	261	0.00
16/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	270	261	270	261	0.00
16/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1711	1855	1711	1855	0.00
16/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1711	1855	1711	1855	0.00
16/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1711	1855	1711	1855	0.00
16/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	472	449	472	449	0.00
16/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	472	449	472	449	0.00
16/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	472	449	472	449	0.00
16/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	1023	1131	1023	1131	0.00
16/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	1023	1131	1023	1131	0.00
16/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	1023	1131	1023	1131	0.00
16/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	930	880	930	880	0.00
16/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	930	880	930	880	0.00
16/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	930	880	930	880	0.00
16/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	986	1091	986	1091	0.00
16/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	986	1091	986	1091	0.00
16/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	986	1091	986	1091	0.00
16/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	993	940	993	940	0.00
16/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	993	940	993	940	0.00
16/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	993	940	993	940	0.00
16/01/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1887	2038	1887	2038	0.00
16/01/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1887	2038	1887	2038	0.00
16/01/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1887	2038	1887	2038	0.00
16/01/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	840	804	840	804	0.00
16/01/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	840	804	840	804	0.00
16/01/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	840	804	840	804	0.00
16/01/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	2347	2533	2347	2533	0.00
16/01/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	450	450	450	450	0.00
16/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	998	1136	998	1136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	998	1136	998	1136	0.00
16/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	998	1136	998	1136	0.00
16/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	123	121	123	121	0.00
16/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	123	121	123	121	0.00
16/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	123	121	123	121	0.00
16/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	848	982	848	982	0.00
16/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	848	982	848	982	0.00
16/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	848	982	848	982	0.00
16/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	173	167	173	167	0.00
16/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	173	167	173	167	0.00
16/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	173	167	173	167	0.00
16/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	3021	3186	3021	3186	0.00
16/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	82	80	82	80	0.00
16/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2503	2665	2503	2665	0.00
16/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	164	159	164	159	0.00
16/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	963	1059	963	1059	0.00
16/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1624	1553	1624	1553	0.00
16/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1422	1561	1422	1561	0.00
16/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	529	509	529	509	0.00
16/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1362	1499	1362	1499	0.00
16/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	569	547	569	547	0.00
16/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1303	1438	1303	1438	0.00
16/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	610	587	610	587	0.00
16/01/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	1063	1170	1063	1170	0.00
16/01/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	870	818	870	818	0.00
16/01/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	1120	1241	1120	1241	0.00
16/01/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	777	740	777	740	0.00
16/01/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1378	1504	1378	1504	0.00
16/01/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1680	1620	1680	1620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1346	1471	1346	1471	0.00
16/01/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1749	1687	1749	1687	0.00
16/01/2009	£ / R On 16-March-09			Currency Future	15.0700	14.8913	15.0731	14.8913	13413.00
16/01/2009	£ / R On 16-March-09			Currency Future	15.0700	14.8913	15.0731	14.8913	13413.00
16/01/2009	£ / R On 16-March-09			Currency Future	15.0700	14.8913	15.0731	14.8913	13413.00
16/01/2009	£ / R On 16-March-09			Currency Future	15.0700	14.8913	15.0731	14.8913	13413.00
16/01/2009	£ / R On 16-March-09			Currency Future	15.0700	14.8913	15.0731	14.8913	13413.00
16/01/2009	£ / R On 16-March-09			Currency Future	15.0700	14.8913	15.0731	14.8913	13413.00
16/01/2009	£ / R On 16-March-09			Currency Future	15.0700	14.8913	15.0731	14.8913	13413.00
16/01/2009	£ / R On 16-March-09			Currency Future	15.0700	14.8913	15.0731	14.8913	13413.00
16/01/2009	£ / R On 12-June-09			Currency Future	15.3400	15.1642	15.3406	15.1642	88.00
16/01/2009	£ / R On 12-June-09			Currency Future	15.3400	15.1642	15.3406	15.1642	88.00
16/01/2009	£ / R On 12-June-09			Currency Future	15.3400	15.1642	15.3406	15.1642	88.00
16/01/2009	£ / R On 12-June-09			Currency Future	15.3400	15.1642	15.3406	15.1642	88.00
16/01/2009	£ / R On 12-June-09			Currency Future	15.3400	15.1642	15.3406	15.1642	88.00
16/01/2009	£ / R On 12-June-09			Currency Future	15.3400	15.1642	15.3406	15.1642	88.00
16/01/2009	£ / R On 12-June-09			Currency Future	15.3400	15.1642	15.3406	15.1642	88.00
16/01/2009	£ / R On 12-June-09			Currency Future	15.3400	15.1642	15.3406	15.1642	88.00
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	£ / R On 14-September-09			Currency Future	15.5900	15.4262	15.5937	15.4262	8.00
16/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1462	1451	1462	1451	0.00
16/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1462	1451	1462	1451	0.00
16/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1462	1451	1462	1451	0.00
16/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1318	1475	1318	1475	0.00
16/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1318	1475	1318	1475	0.00
16/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1318	1475	1318	1475	0.00
16/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1443	1433	1443	1433	0.00
16/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1443	1433	1443	1433	0.00
16/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1443	1433	1443	1433	0.00
16/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1349	1507	1349	1507	0.00
16/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1349	1507	1349	1507	0.00
16/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1349	1507	1349	1507	0.00
16/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1350	1304	1350	1304	0.00
16/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	759	890	759	890	0.00
16/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1666	1627	1666	1627	0.00
16/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1666	1627	1666	1627	0.00
16/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1666	1627	1666	1627	0.00
16/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1666	1627	1666	1627	0.00
16/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1666	1627	1666	1627	0.00
16/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1072	1201	1072	1201	0.00
16/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1072	1201	1072	1201	0.00
16/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1072	1201	1072	1201	0.00
16/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1072	1201	1072	1201	0.00
16/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1072	1201	1072	1201	0.00
16/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1373	1272	1373	1272	0.00
16/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	200	281	200	281	0.00
16/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	1226	1135	1226	1135	0.00
16/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	253	344	253	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1585	1526	1585	1526	0.00
16/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	595	712	595	712	0.00
16/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1614	1588	1614	1588	0.00
16/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1614	1588	1614	1588	0.00
16/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1614	1588	1614	1588	0.00
16/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1120	1262	1120	1262	0.00
16/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1120	1262	1120	1262	0.00
16/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1120	1262	1120	1262	0.00
16/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	8.60	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	383	363	383	363	0.00
16/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1260	1422	1260	1422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1260	1422	1260	1422	0.00
16/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	360	366	360	366	0.00
16/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	2820	3002	2820	3002	0.00
16/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	475	476	475	476	0.00
16/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2384	2562	2384	2562	0.00
16/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	114	114	114	114	0.00
16/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	2391	2572	2391	2572	0.00
16/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	409	413	409	413	0.00
16/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2618	2798	2618	2798	0.00
16/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	81	82	81	82	0.00
16/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	2708	2891	2708	2891	0.00
16/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	379	384	379	384	0.00
16/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	2739	2920	2739	2920	0.00
16/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	7.25	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	6.75	Call	Currency Future	446	421	446	421	0.00
16/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1123	1279	1123	1279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1123	1279	1123	1279	0.00
16/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	414	391	414	391	0.00
16/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	414	391	414	391	0.00
16/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	414	391	414	391	0.00
16/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	414	391	414	391	0.00
16/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	414	391	414	391	0.00
16/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	414	391	414	391	0.00
16/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	414	391	414	391	0.00
16/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	414	391	414	391	0.00
16/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1190	1350	1190	1350	0.00
16/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1190	1350	1190	1350	0.00
16/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1190	1350	1190	1350	0.00
16/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1190	1350	1190	1350	0.00
16/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1190	1350	1190	1350	0.00
16/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1190	1350	1190	1350	0.00
16/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1190	1350	1190	1350	0.00
16/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1190	1350	1190	1350	0.00
16/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1542	1528	1542	1528	0.00
16/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1542	1528	1542	1528	0.00
16/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1542	1528	1542	1528	0.00
16/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1198	1351	1198	1351	0.00
16/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1198	1351	1198	1351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1198	1351	1198	1351	0.00
16/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1464	1412	1464	1412	0.00
16/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	674	798	674	798	0.00
16/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1406	1358	1406	1358	0.00
16/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	716	843	716	843	0.00
16/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1829	1783	1829	1783	0.00
16/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1829	1783	1829	1783	0.00
16/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1829	1783	1829	1783	0.00
16/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	935	1056	935	1056	0.00
16/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	935	1056	935	1056	0.00
16/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	935	1056	935	1056	0.00
16/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1773	1730	1773	1730	0.00
16/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1773	1730	1773	1730	0.00
16/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1773	1730	1773	1730	0.00
16/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	979	1103	979	1103	0.00
16/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	979	1103	979	1103	0.00
16/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	979	1103	979	1103	0.00
16/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1719	1678	1719	1678	0.00
16/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1719	1678	1719	1678	0.00
16/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1719	1678	1719	1678	0.00
16/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1719	1678	1719	1678	0.00
16/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1719	1678	1719	1678	0.00
16/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1719	1678	1719	1678	0.00
16/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1719	1678	1719	1678	0.00
16/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1025	1151	1025	1151	0.00
16/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1025	1151	1025	1151	0.00
16/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1025	1151	1025	1151	0.00
16/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1025	1151	1025	1151	0.00
16/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1025	1151	1025	1151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1025	1151	1025	1151	0.00
16/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1025	1151	1025	1151	0.00
16/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1563	1547	1563	1547	0.00
16/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1563	1547	1563	1547	0.00
16/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1563	1547	1563	1547	0.00
16/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1169	1321	1169	1321	0.00
16/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1169	1321	1169	1321	0.00
16/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1169	1321	1169	1321	0.00
16/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1481	1470	1481	1470	0.00
16/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1481	1470	1481	1470	0.00
16/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1481	1470	1481	1470	0.00
16/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1288	1444	1288	1444	0.00
16/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1288	1444	1288	1444	0.00
16/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1288	1444	1288	1444	0.00
16/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1529	1417	1529	1417	0.00
16/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	156	226	156	226	0.00
16/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1450	1344	1450	1344	0.00
16/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	177	252	177	252	0.00
16/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1299	1202	1299	1202	0.00
16/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	226	311	226	311	0.00
16/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1845	1772	1845	1772	0.00
16/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	455	557	455	557	0.00
16/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1778	1708	1778	1708	0.00
16/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	487	594	487	594	0.00
16/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1693	1571	1693	1571	0.00
16/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	120	179	120	179	0.00
16/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1610	1493	1610	1493	0.00
16/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	137	202	137	202	0.00
16/01/2009	£ / R On 14-September-09	265.00	Call	Currency Future	2252	2187	2252	2187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	£ / R On 14-September-09	265.00	Put	Currency Future	658	761	658	761	0.00
16/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.4222	13.4223	13.4222	5313.00
16/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.4222	13.4223	13.4222	5313.00
16/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.4222	13.4223	13.4222	5313.00
16/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.4222	13.4223	13.4222	5313.00
16/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.4222	13.4223	13.4222	5313.00
16/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.4222	13.4223	13.4222	5313.00
16/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.4222	13.4223	13.4222	5313.00
16/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.4222	13.4223	13.4222	5313.00
16/01/2009	€ / R On 12-June-09			Currency Future	13.6500	13.6562	13.6488	13.6562	2585.00
16/01/2009	€ / R On 12-June-09			Currency Future	13.6500	13.6562	13.6488	13.6562	2585.00
16/01/2009	€ / R On 12-June-09			Currency Future	13.6500	13.6562	13.6488	13.6562	2585.00
16/01/2009	€ / R On 12-June-09			Currency Future	13.6500	13.6562	13.6488	13.6562	2585.00
16/01/2009	€ / R On 12-June-09			Currency Future	13.6500	13.6562	13.6488	13.6562	2585.00
16/01/2009	€ / R On 12-June-09			Currency Future	13.6500	13.6562	13.6488	13.6562	2585.00
16/01/2009	€ / R On 12-June-09			Currency Future	13.6500	13.6562	13.6488	13.6562	2585.00
16/01/2009	€ / R On 12-June-09			Currency Future	13.6500	13.6562	13.6488	13.6562	2585.00
16/01/2009	€ / R On 14-September-09			Currency Future	13.8600	13.8840	13.8618	13.8840	0.00
16/01/2009	€ / R On 14-September-09			Currency Future	13.8600	13.8840	13.8618	13.8840	0.00
16/01/2009	€ / R On 14-September-09			Currency Future	13.8600	13.8840	13.8618	13.8840	0.00
16/01/2009	€ / R On 14-September-09			Currency Future	13.8600	13.8840	13.8618	13.8840	0.00
16/01/2009	€ / R On 14-September-09			Currency Future	13.8600	13.8840	13.8618	13.8840	0.00
16/01/2009	€ / R On 14-September-09			Currency Future	13.8600	13.8840	13.8618	13.8840	0.00
16/01/2009	€ / R On 14-September-09			Currency Future	13.8600	13.8840	13.8618	13.8840	0.00
16/01/2009	€ / R On 14-September-09			Currency Future	13.8600	13.8840	13.8618	13.8840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1292	1337	1292	1337	0.00
16/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1330	1353	1330	1353	0.00
16/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	828	854	828	854	0.00
16/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	456	482	456	482	0.00
16/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	518	544	518	544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	518	544	518	544	0.00
16/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	946	972	946	972	0.00
16/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	846	879	846	879	0.00
16/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1347	1373	1347	1373	0.00
16/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	6.50	Call	Currency Future	1043	1078	1043	1078	0.00
16/01/2009	€ / R On 12-June-09	6.25	Call	Currency Future	1043	1078	1043	1078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	6.50	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 12-June-09	6.25	Put	Currency Future	994	1021	994	1021	0.00
16/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	581	608	581	608	0.00
16/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	809	835	809	835	0.00
16/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1377	1411	1377	1411	0.00
16/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	628	655	628	655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	628	655	628	655	0.00
16/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	1080	1103	1080	1103	0.00
16/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	258	281	258	281	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	233	251	233	251	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2161	2179	2161	2179	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	155	170	155	170	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2883	2897	2883	2897	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	97	107	97	107	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3624	3635	3624	3635	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2853	2856	2853	2856	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	31	34	31	34	0.00
16/01/2009	€ / R On 16-March-09	230.00	Call	Currency Future	2074	2081	2074	2081	0.00
16/01/2009	€ / R On 16-March-09	230.00	Put	Currency Future	52	59	52	59	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	344	366	344	366	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1521	1543	1521	1543	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	227	245	227	245	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2205	2223	2205	2223	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	93	104	93	104	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3671	3682	3671	3682	0.00
16/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2804	2807	2804	2807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2804	2807	2804	2807	0.00
16/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	32	35	32	35	0.00
16/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	221	239	221	239	0.00
16/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2249	2267	2249	2267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2249	2267	2249	2267	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	148	162	148	162	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2975	2989	2975	2989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	2975	2989	2975	2989	0.00
16/01/2009	€ / R On 12-June-09	8.20	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	8.30	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1263	1297	1263	1297	0.00
16/01/2009	€ / R On 12-June-09	8.20	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	8.30	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	714	741	714	741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	714	741	714	741	0.00
16/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	3342	3344	3342	3344	0.00
16/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	19	22	19	22	0.00
16/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2561	2564	2561	2564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2561	2564	2561	2564	0.00
16/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	39	42	39	42	0.00
16/01/2009	€ / R On 16-March-09	8.60	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	451	475	451	475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	6.25	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	6.00	Call	Currency Future	451	475	451	475	0.00
16/01/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1128	1153	1128	1153	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3245	3248	3245	3248	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	23	26	23	26	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2464	2467	2464	2467	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	42	44	42	44	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	426	450	426	450	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1204	1228	1204	1228	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	186	202	186	202	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2564	2579	2564	2579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	124	137	124	137	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3302	3315	3302	3315	0.00
16/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3098	3101	3098	3101	0.00
16/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3098	3101	3098	3101	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3098	3101	3098	3101	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3098	3101	3098	3101	0.00
16/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	3098	3101	3098	3101	0.00
16/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	3098	3101	3098	3101	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3098	3101	3098	3101	0.00
16/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	26	29	26	29	0.00
16/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	26	29	26	29	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	26	29	26	29	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	26	29	26	29	0.00
16/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	26	29	26	29	0.00
16/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	26	29	26	29	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	26	29	26	29	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2317	2322	2317	2322	0.00
16/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2317	2322	2317	2322	0.00
16/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	2317	2322	2317	2322	0.00
16/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	2317	2322	2317	2322	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2317	2322	2317	2322	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	45	49	45	49	0.00
16/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	45	49	45	49	0.00
16/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	45	49	45	49	0.00
16/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	45	49	45	49	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	45	49	45	49	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	259	278	259	278	0.00
16/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	259	278	259	278	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	259	278	259	278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	259	278	259	278	0.00
16/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	259	278	259	278	0.00
16/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	259	278	259	278	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	259	278	259	278	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1987	2006	1987	2006	0.00
16/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1987	2006	1987	2006	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	1987	2006	1987	2006	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1987	2006	1987	2006	0.00
16/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	1987	2006	1987	2006	0.00
16/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	1987	2006	1987	2006	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	1987	2006	1987	2006	0.00
16/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	172	187	172	187	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	172	187	172	187	0.00
16/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	172	187	172	187	0.00
16/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	172	187	172	187	0.00
16/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	172	187	172	187	0.00
16/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	172	187	172	187	0.00
16/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2700	2715	2700	2715	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2700	2715	2700	2715	0.00
16/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2700	2715	2700	2715	0.00
16/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2700	2715	2700	2715	0.00
16/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2700	2715	2700	2715	0.00
16/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2700	2715	2700	2715	0.00
16/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	886	919	886	919	0.00
16/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	886	919	886	919	0.00
16/01/2009	€ / R On 12-June-09	8.55	Call	Currency Future	886	919	886	919	0.00
16/01/2009	€ / R On 12-June-09	8.45	Call	Currency Future	886	919	886	919	0.00
16/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	886	919	886	919	0.00
16/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1287	1312	1287	1312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1287	1312	1287	1312	0.00
16/01/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1287	1312	1287	1312	0.00
16/01/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1287	1312	1287	1312	0.00
16/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1287	1312	1287	1312	0.00
16/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	846	879	846	879	0.00
16/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	846	879	846	879	0.00
16/01/2009	€ / R On 12-June-09	9.05	Call	Currency Future	846	879	846	879	0.00
16/01/2009	€ / R On 12-June-09	8.95	Call	Currency Future	846	879	846	879	0.00
16/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	846	879	846	879	0.00
16/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1347	1373	1347	1373	0.00
16/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1347	1373	1347	1373	0.00
16/01/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1347	1373	1347	1373	0.00
16/01/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1347	1373	1347	1373	0.00
16/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1347	1373	1347	1373	0.00
16/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	3000	3003	3000	3003	0.00
16/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	28	31	28	31	0.00
16/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2220	2225	2220	2225	0.00
16/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	48	53	48	53	0.00
16/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	163	178	163	178	0.00
16/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2791	2806	2791	2806	0.00
16/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	104	115	104	115	0.00
16/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3532	3543	3532	3543	0.00
16/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1024	1058	1024	1058	0.00
16/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1025	1052	1025	1052	0.00
16/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1113	1160	1113	1160	0.00
16/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1651	1676	1651	1676	0.00
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00
16/01/2009	ALBI On 05-February-09			Index Future	294.8400	293.4830	294.8430	293.4830	604.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 07-May-09			Index Future	302.9300	301.5330	302.9300	301.5330	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	ALBI On 06-August-09			Index Future	309.7200	308.3520	309.7180	308.3520	0.00
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00
16/01/2009	CRD1 On 05-February-09			Index Future	124.0600	123.6520	124.0560	123.6520	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 07-May-09			Index Future	127.4400	127.0260	127.4410	127.0260	0.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	CRD1 On 06-August-09			Index Future	130.5500	130.1220	130.5500	130.1220	2.00
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00
16/01/2009	GOVI On 05-February-09			jGovi	296.6100	295.2095	296.6115	295.2095	507.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 07-May-09			jGovi	304.7100	303.2640	304.7060	303.2640	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	GOVI On 06-August-09			jGovi	312.1400	310.6565	312.1395	310.6565	0.00
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00
16/01/2009	ILBI On 05-February-09			Index Future	336.7800	336.7790	336.7790	336.7790	2.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	ILBI On 07-May-09			Index Future	346.6600	346.6560	346.6560	346.6560	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2940	0.0321	0.0331	0.00
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00
16/01/2009	J157 On 15-September-15			jSwap	8.6000	8.6550	0.0350	0.0319	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J186 On 21-December-26			jSwap	7.7200	7.7730	0.0210	0.0258	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J201 On 22-December-14			jSwap	8.4000	8.4620	0.0418	0.0448	0.00
16/01/2009	J203 On 15-September-17			jSwap	8.5600	8.6170	0.0678	0.0715	0.00
16/01/2009	J203 On 15-September-17			jSwap	8.5600	8.6170	0.0678	0.0715	0.00
16/01/2009	J203 On 15-September-17			jSwap	8.5600	8.6170	0.0678	0.0715	0.00
16/01/2009	J203 On 15-September-17			jSwap	8.5600	8.6170	0.0678	0.0715	0.00
16/01/2009	J203 On 15-September-17			jSwap	8.5600	8.6170	0.0678	0.0715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	JBAR On 21-December-05			jBar	11.3900	11.4080	11.3920	11.4080	0.00
16/01/2009	JBAR On 21-December-05			jBar	11.3900	11.4080	11.3920	11.4080	0.00
16/01/2009	JBAR On 21-December-05			jBar	11.3900	11.4080	11.3920	11.4080	0.00
16/01/2009	JBAR On 21-December-05			jBar	11.3900	11.4080	11.3920	11.4080	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 05-February-09			jFra	10.8800	10.9070	0.0264	0.0265	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 07-May-09			jFra	8.9900	9.0900	0.0219	0.0222	0.00
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00
16/01/2009	JFRA On 06-August-09			jFra	7.5800	7.6820	0.0186	0.0188	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JFRA On 05-November-09			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 05-February-09			jNote	8.1100	8.1690	0.1473	0.1483	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 07-May-09			jNote	7.7200	7.7820	0.1413	0.1424	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN02 On 06-August-09			jNote	7.5900	7.6480	0.1394	0.1404	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 05-February-09			jNote	8.1900	8.2650	0.3336	0.3360	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	JN05 On 07-May-09			jNote	8.0400	8.1120	0.3286	0.3310	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN05 On 06-August-09			jNote	8.0000	8.0700	0.3288	0.3311	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 05-February-09			jNote	8.2100	8.2600	0.5561	0.5580	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00
16/01/2009	JN10 On 07-May-09			jNote	8.1000	8.1480	0.5516	0.5535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JN10 On 06-August-09			jNote	8.0500	8.0990	0.5497	0.5515	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 30-January-09			jRod	11.5100	11.5130	0.0096	0.0090	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 27-February-09			jRod	11.4200	11.4220	0.0093	0.0087	0.00
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00
16/01/2009	JROD On 31-March-09			jRod	11.4100	11.4190	0.0091	0.0085	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 30-April-09			jRod	11.4100	11.4230	0.0176	0.0170	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 29-May-09			jRod	11.1700	11.2020	0.0164	0.0159	0.00
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00
16/01/2009	JROD On 30-June-09			jRod	10.8400	10.9090	0.0147	0.0143	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 05-February-09			Index Future	285.3500	284.1830	285.3510	284.1830	0.00
16/01/2009	OTH1 On 07-May-09			Index Future	293.1400	291.9360	293.1380	291.9360	0.00
16/01/2009	OTH1 On 07-May-09			Index Future	293.1400	291.9360	293.1380	291.9360	0.00
16/01/2009	OTH1 On 07-May-09			Index Future	293.1400	291.9360	293.1380	291.9360	0.00
16/01/2009	OTH1 On 07-May-09			Index Future	293.1400	291.9360	293.1380	291.9360	0.00
16/01/2009	OTH1 On 07-May-09			Index Future	293.1400	291.9360	293.1380	291.9360	0.00
16/01/2009	OTH1 On 07-May-09			Index Future	293.1400	291.9360	293.1380	291.9360	0.00
16/01/2009	OTH1 On 07-May-09			Index Future	293.1400	291.9360	293.1380	291.9360	0.00
16/01/2009	OTH1 On 07-May-09			Index Future	293.1400	291.9360	293.1380	291.9360	0.00
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00
16/01/2009	OTH1 On 06-August-09			Index Future	300.2900	299.0530	300.2890	299.0530	3.00
16/01/2009	R153 On 05-February-09			Bond Future	7.2300	7.3520	114.1550	113.9754	8514.00
16/01/2009	R153 On 05-February-09			Bond Future	7.2300	7.3520	114.1550	113.9754	8514.00
16/01/2009	R153 On 05-February-09			Bond Future	7.2300	7.3520	114.1550	113.9754	8514.00
16/01/2009	R153 On 05-February-09			Bond Future	7.2300	7.3520	114.1550	113.9754	8514.00
16/01/2009	R153 On 05-February-09			Bond Future	7.2300	7.3520	114.1550	113.9754	8514.00
16/01/2009	R153 On 05-February-09			Bond Future	7.2300	7.3520	114.1550	113.9754	8514.00
16/01/2009	R153 On 05-February-09			Bond Future	7.2300	7.3520	114.1550	113.9754	8514.00
16/01/2009	R153 On 05-February-09			Bond Future	7.2300	7.3520	114.1550	113.9754	8514.00
16/01/2009	R153 On 07-May-09			Bond Future	6.5700	6.7160	110.4478	110.2621	4782.00
16/01/2009	R153 On 07-May-09			Bond Future	6.5700	6.7160	110.4478	110.2621	4782.00
16/01/2009	R153 On 07-May-09			Bond Future	6.5700	6.7160	110.4478	110.2621	4782.00
16/01/2009	R153 On 07-May-09			Bond Future	6.5700	6.7160	110.4478	110.2621	4782.00
16/01/2009	R153 On 07-May-09			Bond Future	6.5700	6.7160	110.4478	110.2621	4782.00
16/01/2009	R153 On 07-May-09			Bond Future	6.5700	6.7160	110.4478	110.2621	4782.00
16/01/2009	R153 On 07-May-09			Bond Future	6.5700	6.7160	110.4478	110.2621	4782.00
16/01/2009	R153 On 07-May-09			Bond Future	6.5700	6.7160	110.4478	110.2621	4782.00
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00
16/01/2009	R153 On 06-August-09			Bond Future	5.8800	6.0570	112.9836	112.7918	0.00
16/01/2009	R153 On 05-November-09			Bond Future	4.9600	5.1990	108.7934	108.5947	0.00
16/01/2009	R153 On 05-November-09			Bond Future	4.9600	5.1990	108.7934	108.5947	0.00
16/01/2009	R153 On 05-November-09			Bond Future	4.9600	5.1990	108.7934	108.5947	0.00
16/01/2009	R153 On 05-November-09			Bond Future	4.9600	5.1990	108.7934	108.5947	0.00
16/01/2009	R153 On 05-November-09			Bond Future	4.9600	5.1990	108.7934	108.5947	0.00
16/01/2009	R153 On 05-November-09			Bond Future	4.9600	5.1990	108.7934	108.5947	0.00
16/01/2009	R153 On 05-November-09			Bond Future	4.9600	5.1990	108.7934	108.5947	0.00
16/01/2009	R153 On 05-November-09			Bond Future	4.9600	5.1990	108.7934	108.5947	0.00
16/01/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	2626	2509	2626	2509	0.00
16/01/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	1369	1451	1369	1451	0.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 05-February-09			Bond Future	7.5600	7.6590	135.8940	135.2939	16308.00
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00
16/01/2009	R157 On 07-May-09			Bond Future	7.4000	7.5080	132.5226	131.9023	1747.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 06-August-09			Bond Future	7.3000	7.4060	135.5715	134.9358	5000.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-November-09			Bond Future	7.2100	7.3290	131.6332	130.9800	0.00
16/01/2009	R157 On 05-February-09	8.75	Call	Option on Bond Future	4413	3937	4413	3937	1350.00
16/01/2009	R157 On 05-February-09	8.50	Call	Option on Bond Future	4413	3937	4413	3937	1350.00
16/01/2009	R157 On 05-February-09	8.25	Call	Option on Bond Future	4413	3937	4413	3937	1350.00
16/01/2009	R157 On 05-February-09	8.00	Call	Option on Bond Future	4413	3937	4413	3937	1350.00
16/01/2009	R157 On 05-February-09	9.00	Call	Option on Bond Future	4413	3937	4413	3937	1350.00
16/01/2009	R157 On 05-February-09	7.75	Call	Option on Bond Future	4413	3937	4413	3937	1350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R157 On 05-February-09	7.50	Call	Option on Bond Future	4413	3937	4413	3937	1350.00
16/01/2009	R157 On 05-February-09	7.25	Call	Option on Bond Future	4413	3937	4413	3937	1350.00
16/01/2009	R157 On 05-February-09	7.00	Call	Option on Bond Future	4413	3937	4413	3937	1350.00
16/01/2009	R157 On 05-February-09	8.75	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 05-February-09	8.50	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 05-February-09	8.25	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 05-February-09	8.00	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 05-February-09	9.00	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 05-February-09	7.75	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 05-February-09	7.50	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 05-February-09	7.25	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 05-February-09	7.00	Put	Option on Bond Future	304	429	304	429	0.00
16/01/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	3175	2906	3175	2906	386.00
16/01/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	4086	4437	4086	4437	0.00
16/01/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	3220	2836	3220	2836	0.00
16/01/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	1628	1897	1628	1897	0.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 05-February-09			Bond Future	7.8200	7.9060	127.0477	126.0464	9323.00
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00
16/01/2009	R186 On 07-May-09			Bond Future	7.7200	7.8140	130.5685	129.5404	0.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 06-August-09			Bond Future	7.6700	7.7630	128.3892	127.3290	2500.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09			Bond Future	7.6200	7.7180	131.3291	130.2377	0.00
16/01/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	11558	11010	11558	11010	5000.00
16/01/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	12939	13482	12939	13482	0.00
16/01/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	2111	1911	2111	1911	97.00
16/01/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	17212	18041	17212	18041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 05-February-09			Bond Future	11.3800	11.3890	104.4140	104.4136	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R196 On 07-May-09			Bond Future	11.8600	11.8640	101.3724	101.3724	0.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 05-February-09			Bond Future	7.6200	7.7210	106.4617	105.9870	2.00
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00
16/01/2009	R201 On 07-May-09			Bond Future	7.4200	7.5250	109.4134	108.9224	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 06-August-09			Bond Future	7.2900	7.4010	107.6085	107.1058	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09			Bond Future	7.1600	7.2820	110.0716	109.5549	0.00
16/01/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	2772	2462	2772	2462	0.00
16/01/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	1309	1516	1309	1516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 05-February-09			Bond Future	7.7900	7.8750	106.2288	105.6705	38.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 07-May-09			Bond Future	7.6400	7.7350	104.9776	104.4065	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 06-August-09			Bond Future	7.5500	7.6510	107.5085	106.9160	0.00
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00
16/01/2009	R203 On 05-November-09			Bond Future	7.4800	7.5790	105.7802	105.1741	0.00
16/01/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	1956	1660	1956	1660	0.00
16/01/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	1824	2133	1824	2133	0.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 05-February-09			Bond Future	7.8100	7.8780	102.4021	101.9311	9.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 07-May-09			Bond Future	7.6800	7.7540	105.2414	104.7531	0.00
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00
16/01/2009	R204 On 06-August-09			Bond Future	7.6100	7.6820	103.7188	103.2163	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09			Bond Future	7.5400	7.6160	106.0903	105.5812	0.00
16/01/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	1771	1537	1771	1537	0.00
16/01/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	2031	2306	2031	2306	0.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00
16/01/2009	R206 On 05-February-09			Bond Future	7.6500	7.7570	99.9317	99.4938	1730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.5400	102.7041	102.2529	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.3990	101.4003	100.9371	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.2590	103.7213	103.2451	0.00
16/01/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	2584	2300	2584	2300	0.00
16/01/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	1252	1444	1252	1444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 05-February-09			Bond Future	7.8900	7.9220	95.8616	95.6586	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 07-May-09			Bond Future	7.7800	7.8110	98.5238	98.3144	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 06-August-09			Bond Future	7.7200	7.7480	97.2466	97.0254	0.00
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00
16/01/2009	R207 On 05-November-09			Bond Future	7.6600	7.6890	99.4674	99.2483	0.00
16/01/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	1297	1212	1297	1212	0.00
16/01/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	2381	2515	2381	2515	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 05-February-09			Bond Future	7.9900	7.9870	92.9533	92.9533	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00
16/01/2009	R208 On 07-May-09			Bond Future	7.8800	7.8810	92.1387	92.1387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 06-August-09			Bond Future	7.8200	7.8240	94.3524	94.3524	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R208 On 05-November-09			Bond Future	7.8300	7.8310	92.7009	92.7009	0.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 05-February-09			Bond Future	7.5900	7.5900	86.9561	86.9561	5545.00
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00
16/01/2009	R209 On 07-May-09			Bond Future	7.5100	7.5140	86.2005	86.2005	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 06-August-09			Bond Future	7.4700	7.4690	88.2712	88.2712	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	R209 On 05-November-09			Bond Future	7.4300	7.4300	87.1291	87.1291	0.00
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00
16/01/2009	TRT1 On 05-February-09			Index Future	292.8200	291.4480	292.8230	291.4480	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 07-May-09			Index Future	300.8100	299.3990	300.8130	299.3990	0.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	TRT1 On 06-August-09			Index Future	308.1500	306.6970	308.1520	306.6970	100.00
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00
16/01/2009	ZAAD On 16-March-09			Currency Future	6.7900	6.7503	6.7893	6.7503	8548.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 12-June-09			Currency Future	6.8800	6.8485	6.8840	6.8485	920.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09			Currency Future	6.9700	6.9394	6.9670	6.9394	51.00
16/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	601	621	601	621	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	584	631	584	631	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	565	586	565	586	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	648	697	648	697	0.00
16/01/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	236	243	236	243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	236	243	236	243	0.00
16/01/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	236	243	236	243	0.00
16/01/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	236	243	236	243	0.00
16/01/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	236	243	236	243	0.00
16/01/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	236	243	236	243	0.00
16/01/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	236	243	236	243	0.00
16/01/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	236	243	236	243	0.00
16/01/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	236	243	236	243	0.00
16/01/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	396	443	396	443	0.00
16/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	639	658	639	658	0.00
16/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	522	569	522	569	0.00
16/01/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	677	698	677	698	0.00
16/01/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	460	508	460	508	0.00
16/01/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	302	316	302	316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	302	316	302	316	0.00
16/01/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	818	867	818	867	0.00
16/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	554	567	554	567	0.00
16/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	320	368	320	368	0.00
16/01/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	489	510	489	510	0.00
16/01/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	822	871	822	871	0.00
16/01/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	761	777	761	777	0.00
16/01/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	344	388	344	388	0.00
16/01/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	717	735	717	735	0.00
16/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	717	735	717	735	0.00
16/01/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	400	446	400	446	0.00
16/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	400	446	400	446	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	533	554	533	554	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	716	765	716	765	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	503	524	503	524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	786	835	786	835	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	440	462	440	462	0.00
16/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	440	462	440	462	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	923	972	923	972	0.00
16/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	923	972	923	972	0.00
16/01/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	407	429	407	429	0.00
16/01/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	990	1040	990	1040	0.00
16/01/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	990	1040	990	1040	0.00