



Derivatives Weekly Statistics Report

From 2009/01/26 To 2009/01/30

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179667.00
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179667.00
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179667.00
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179667.00
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179667.00
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179667.00
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179667.00
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179667.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4971.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	48	39	48	39	0.00
30/01/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	2075	2262	2075	2262	0.00
30/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	1087	979	1087	979	0.00
30/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	1087	979	1087	979	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
30/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	1087	979	1087	979	0.00
30/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	839	931	839	931	0.00
30/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	839	931	839	931	0.00
30/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	839	931	839	931	0.00
30/01/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	254	208	254	208	3500.00
30/01/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	881	1031	881	1031	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
30/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	1047	942	1047	942	0.00
30/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	1047	942	1047	942	0.00
30/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	1047	942	1047	942	0.00
30/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	899	994	899	994	0.00
30/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	899	994	899	994	0.00
30/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	899	994	899	994	0.00
30/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1178	1080	1178	1080	0.00
30/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1178	1080	1178	1080	0.00
30/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1178	1080	1178	1080	0.00
30/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1187	1290	1187	1290	0.00
30/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1187	1290	1187	1290	0.00
30/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1187	1290	1187	1290	0.00
30/01/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	1143	1047	1143	1047	0.00
30/01/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1251	1357	1251	1357	0.00
30/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1450	1341	1450	1341	0.00
30/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	758	851	758	851	0.00
30/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1310	1190	1310	1190	0.00
30/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	563	642	563	642	0.00
30/01/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	931	817	931	817	0.00
30/01/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	931	817	931	817	0.00
30/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	931	817	931	817	0.00
30/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	931	817	931	817	0.00
30/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	931	817	931	817	0.00
30/01/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	511	597	511	597	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
30/01/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	511	597	511	597	0.00
30/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	511	597	511	597	0.00
30/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	511	597	511	597	0.00
30/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	511	597	511	597	0.00
30/01/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	390	318	390	318	0.00
30/01/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	517	641	517	641	0.00
30/01/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	957	878	957	878	0.00
30/01/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	957	878	957	878	0.00
30/01/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	957	878	957	878	0.00
30/01/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	957	878	957	878	0.00
30/01/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	957	878	957	878	0.00
30/01/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1666	1788	1666	1788	0.00
30/01/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1666	1788	1666	1788	0.00
30/01/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1666	1788	1666	1788	0.00
30/01/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1666	1788	1666	1788	0.00
30/01/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1666	1788	1666	1788	0.00
30/01/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1492	1308	1492	1308	0.00
30/01/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	19	31	19	31	0.00
30/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1961	1785	1961	1785	0.00
30/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	92	115	92	115	0.00
30/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1550	1390	1550	1390	0.00
30/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	181	220	181	220	0.00
30/01/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	863	757	863	757	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
30/01/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	466	401	466	401	0.00
30/01/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1297	1430	1297	1430	0.00
30/01/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	549	475	549	475	0.00
30/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	549	475	549	475	0.00
30/01/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	549	475	549	475	0.00
30/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	549	475	549	475	0.00
30/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	549	475	549	475	0.00
30/01/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1129	1254	1129	1254	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
30/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1129	1254	1129	1254	0.00
30/01/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1129	1254	1129	1254	0.00
30/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1129	1254	1129	1254	0.00
30/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1129	1254	1129	1254	0.00
30/01/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2482	2303	2482	2303	0.00
30/01/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	190	213	190	213	0.00
30/01/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1647	1516	1647	1516	0.00
30/01/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	555	626	555	626	0.00
30/01/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	601	550	601	550	0.00
30/01/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3109	3260	3109	3260	0.00
30/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2244	2073	2244	2073	0.00
30/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2244	2073	2244	2073	0.00
30/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2244	2073	2244	2073	0.00
30/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	252	283	252	283	0.00
30/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	252	283	252	283	0.00
30/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	252	283	252	283	0.00
30/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1824	1677	1824	1677	0.00
30/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1824	1677	1824	1677	0.00
30/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1824	1677	1824	1677	0.00
30/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	432	487	432	487	0.00
30/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	432	487	432	487	0.00
30/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	432	487	432	487	0.00
30/01/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1848	1723	1848	1723	0.00
30/01/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1848	1723	1848	1723	0.00
30/01/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1848	1723	1848	1723	0.00
30/01/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	836	907	836	907	0.00
30/01/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	836	907	836	907	0.00
30/01/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	836	907	836	907	0.00
30/01/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	2304	2155	2304	2155	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
30/01/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	442	489	442	489	0.00
30/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	1086	919	1086	919	0.00
30/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	1086	919	1086	919	0.00
30/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	1086	919	1086	919	0.00
30/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	63	92	63	92	0.00
30/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	63	92	63	92	0.00
30/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	63	92	63	92	0.00
30/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	920	765	920	765	0.00
30/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	920	765	920	765	0.00
30/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	920	765	920	765	0.00
30/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	97	138	97	138	0.00
30/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	97	138	97	138	0.00
30/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	97	138	97	138	0.00
30/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	3169	2977	3169	2977	0.00
30/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	77	88	77	88	0.00
30/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2647	2464	2647	2464	0.00
30/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	155	174	155	174	0.00
30/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1014	930	1014	930	0.00
30/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1522	1640	1522	1640	0.00
30/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1495	1364	1495	1364	0.00
30/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	448	517	448	517	0.00
30/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1432	1304	1432	1304	0.00
30/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	484	557	484	557	0.00
30/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1370	1246	1370	1246	0.00
30/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	522	599	522	599	0.00
30/01/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	1124	1018	1124	1018	0.00
30/01/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	776	870	776	870	0.00
30/01/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	1186	1074	1186	1074	0.00
30/01/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	688	777	688	777	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
30/01/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1337	1243	1337	1243	0.00
30/01/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1675	1777	1675	1777	0.00
30/01/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1306	1214	1306	1214	0.00
30/01/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1744	1849	1744	1849	0.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13953.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	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
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1177	1005	1177	1005	0.00
30/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	828	998	828	998	0.00
30/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1529	1345	1529	1345	0.00
30/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1121	1288	1121	1288	0.00
30/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1586	1403	1586	1403	0.00
30/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1586	1403	1586	1403	0.00
30/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1586	1403	1586	1403	0.00
30/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1029	1196	1029	1196	0.00
30/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1029	1196	1029	1196	0.00
30/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1029	1196	1029	1196	0.00
30/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1311	1122	1311	1122	0.00
30/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	662	815	662	815	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
30/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1299	1138	1299	1138	0.00
30/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1299	1138	1299	1138	0.00
30/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1299	1138	1299	1138	0.00
30/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1492	1681	1492	1681	0.00
30/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1492	1681	1492	1681	0.00
30/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1492	1681	1492	1681	0.00
30/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1278	1118	1278	1118	0.00
30/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1278	1118	1278	1118	0.00
30/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1278	1118	1278	1118	0.00
30/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1520	1712	1520	1712	0.00
30/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1520	1712	1520	1712	0.00
30/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1520	1712	1520	1712	0.00
30/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1138	968	1138	968	0.00
30/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	889	1061	889	1061	0.00
30/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1472	1290	1472	1290	0.00
30/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1472	1290	1472	1290	0.00
30/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1472	1290	1472	1290	0.00
30/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1472	1290	1472	1290	0.00
30/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1472	1290	1472	1290	0.00
30/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1215	1383	1215	1383	0.00
30/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1215	1383	1215	1383	0.00
30/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1215	1383	1215	1383	0.00
30/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1215	1383	1215	1383	0.00
30/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1215	1383	1215	1383	0.00
30/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1029	805	1029	805	0.00
30/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	209	318	209	318	0.00
30/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	899	702	899	702	0.00
30/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	279	415	279	415	0.00
30/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1432	1255	1432	1255	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
30/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1432	1255	1432	1255	0.00
30/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1432	1255	1432	1255	0.00
30/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1275	1448	1275	1448	0.00
30/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1275	1448	1275	1448	0.00
30/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1275	1448	1275	1448	0.00
30/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	8.60	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	254	205	254	205	0.00
30/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3055	3348	3055	3348	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
30/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	345	282	345	282	0.00
30/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2596	2874	2596	2874	0.00
30/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	42	32	42	32	0.00
30/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	2672	2995	2672	2995	0.00
30/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	292	237	292	237	0.00
30/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2844	3130	2844	3130	0.00
30/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	27	21	27	21	0.00
30/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	3007	3333	3007	3333	0.00
30/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	268	217	268	217	0.00
30/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	2970	3260	2970	3260	0.00
30/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	7.25	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	6.75	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1280	1555	1280	1555	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
30/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1375	1205	1375	1205	0.00
30/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1375	1205	1375	1205	0.00
30/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1375	1205	1375	1205	0.00
30/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1368	1548	1368	1548	0.00
30/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1368	1548	1368	1548	0.00
30/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1368	1548	1368	1548	0.00
30/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1219	1044	1219	1044	0.00
30/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	770	937	770	937	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
30/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1547	1364	1547	1364	0.00
30/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1547	1364	1547	1364	0.00
30/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1547	1364	1547	1364	0.00
30/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1090	1257	1090	1257	0.00
30/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1090	1257	1090	1257	0.00
30/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1090	1257	1090	1257	0.00
30/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1394	1222	1394	1222	0.00
30/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1394	1222	1394	1222	0.00
30/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1394	1222	1394	1222	0.00
30/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1337	1515	1337	1515	0.00
30/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1337	1515	1337	1515	0.00
30/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1337	1515	1337	1515	0.00
30/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1321	1158	1321	1158	0.00
30/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1321	1158	1321	1158	0.00
30/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1321	1158	1321	1158	0.00
30/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1464	1651	1464	1651	0.00
30/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1464	1651	1464	1651	0.00
30/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1464	1651	1464	1651	0.00
30/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1176	933	1176	933	0.00
30/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	156	246	156	246	0.00
30/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1100	866	1100	866	0.00
30/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	180	279	180	279	0.00
30/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	962	752	962	752	0.00
30/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	242	364	242	364	0.00
30/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1533	1311	1533	1311	0.00
30/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	485	604	485	604	0.00
30/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1469	1253	1469	1253	0.00
30/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	521	646	521	646	0.00
30/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1336	1076	1336	1076	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
30/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	116	188	116	188	0.00
30/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1255	1003	1255	1003	0.00
30/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	135	216	135	216	0.00
30/01/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1943	1725	1943	1725	0.00
30/01/2009	£ / R On 14-September-09	265.00	Put	Currency Future	685	818	685	818	0.00
30/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	758	595	758	595	0.00
30/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	758	595	758	595	0.00
30/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	758	595	758	595	0.00
30/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	388	558	388	558	0.00
30/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	388	558	388	558	0.00
30/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	388	558	388	558	0.00
30/01/2009	£ / R On 12-June-09	10.00	Call	Currency Future	1414	1207	1414	1207	0.00
30/01/2009	£ / R On 12-June-09	10.25	Call	Currency Future	1414	1207	1414	1207	0.00
30/01/2009	£ / R On 12-June-09	9.50	Call	Currency Future	1414	1207	1414	1207	0.00
30/01/2009	£ / R On 12-June-09	8.75	Call	Currency Future	1414	1207	1414	1207	0.00
30/01/2009	£ / R On 12-June-09	10.00	Put	Currency Future	565	699	565	699	0.00
30/01/2009	£ / R On 12-June-09	10.25	Put	Currency Future	565	699	565	699	0.00
30/01/2009	£ / R On 12-June-09	9.50	Put	Currency Future	565	699	565	699	0.00
30/01/2009	£ / R On 12-June-09	8.75	Put	Currency Future	565	699	565	699	0.00
30/01/2009	£ / R On 12-June-09	8.50	Call	Currency Future	1177	1005	1177	1005	0.00
30/01/2009	£ / R On 12-June-09	8.50	Put	Currency Future	828	998	828	998	0.00
30/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5894.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2636.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1180	1124	1180	1124	0.00
30/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1389	1357	1389	1357	0.00
30/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	889	836	889	836	0.00
30/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1074	1038	1074	1038	0.00
30/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	622	592	622	592	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
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	353	331	353	331	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
30/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	707	658	707	658	0.00
30/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1393	1360	1393	1360	0.00
30/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	6.50	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	6.25	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1042	1005	1042	1005	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
30/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	405	380	405	380	0.00
30/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	836	822	836	822	0.00
30/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	643	604	643	604	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
30/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	864	833	864	833	0.00
30/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	245	225	245	225	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	133	121	133	121	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2264	2263	2264	2263	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	75	62	75	62	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3006	3003	3006	3003	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	37	27	37	27	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3768	3769	3768	3769	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2649	2634	2649	2634	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	30	26	30	26	0.00
30/01/2009	€ / R On 16-March-09	230.00	Call	Currency Future	1873	1856	1873	1856	0.00
30/01/2009	€ / R On 16-March-09	230.00	Put	Currency Future	54	48	54	48	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	215	200	215	200	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1596	1591	1596	1591	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	129	117	129	117	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2309	2309	2309	2309	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	35	26	35	26	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3816	3817	3816	3817	0.00
30/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2601	2585	2601	2585	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
30/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2355	2355	2355	2355	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
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	69	56	69	56	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 12-June-09	8.20	Call	Currency Future	1102	1047	1102	1047	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
30/01/2009	€ / R On 12-June-09	8.30	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	8.20	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	8.30	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	3138	3124	3138	3124	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
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2358	2342	2358	2342	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
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	8.60	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	299	279	299	279	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
30/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	6.25	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	6.00	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3040	3026	3040	3026	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	21	18	21	18	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2261	2245	2261	2245	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	41	36	41	36	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	279	261	279	261	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1260	1252	1260	1252	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	98	86	98	86	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2679	2678	2679	2678	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	52	39	52	39	0.00
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3433	3431	3433	3431	0.00
30/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2893	2879	2893	2879	0.00
30/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2893	2879	2893	2879	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2893	2879	2893	2879	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
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2893	2879	2893	2879	0.00
30/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	2893	2879	2893	2879	0.00
30/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	2893	2879	2893	2879	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2893	2879	2893	2879	0.00
30/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	24	20	24	20	0.00
30/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	24	20	24	20	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	24	20	24	20	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	24	20	24	20	0.00
30/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	24	20	24	20	0.00
30/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	24	20	24	20	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	24	20	24	20	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2115	2098	2115	2098	0.00
30/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2115	2098	2115	2098	0.00
30/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	2115	2098	2115	2098	0.00
30/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	2115	2098	2115	2098	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2115	2098	2115	2098	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	45	40	45	40	0.00
30/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	45	40	45	40	0.00
30/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	45	40	45	40	0.00
30/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	45	40	45	40	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	45	40	45	40	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	151	139	151	139	0.00
30/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	151	139	151	139	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	151	139	151	139	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	151	139	151	139	0.00
30/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	151	139	151	139	0.00
30/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	151	139	151	139	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	151	139	151	139	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2082	2080	2082	2080	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
30/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2082	2080	2082	2080	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2082	2080	2082	2080	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2082	2080	2082	2080	0.00
30/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2082	2080	2082	2080	0.00
30/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2082	2080	2082	2080	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2082	2080	2082	2080	0.00
30/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	87	75	87	75	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	87	75	87	75	0.00
30/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	87	75	87	75	0.00
30/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	87	75	87	75	0.00
30/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	87	75	87	75	0.00
30/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	87	75	87	75	0.00
30/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2818	2817	2818	2817	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2818	2817	2818	2817	0.00
30/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2818	2817	2818	2817	0.00
30/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2818	2817	2818	2817	0.00
30/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2818	2817	2818	2817	0.00
30/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2818	2817	2818	2817	0.00
30/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	744	694	744	694	0.00
30/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	744	694	744	694	0.00
30/01/2009	€ / R On 12-June-09	8.55	Call	Currency Future	744	694	744	694	0.00
30/01/2009	€ / R On 12-June-09	8.45	Call	Currency Future	744	694	744	694	0.00
30/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	744	694	744	694	0.00
30/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1330	1296	1330	1296	0.00
30/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1330	1296	1330	1296	0.00
30/01/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1330	1296	1330	1296	0.00
30/01/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1330	1296	1330	1296	0.00
30/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1330	1296	1330	1296	0.00
30/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	707	658	707	658	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
30/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	707	658	707	658	0.00
30/01/2009	€ / R On 12-June-09	9.05	Call	Currency Future	707	658	707	658	0.00
30/01/2009	€ / R On 12-June-09	8.95	Call	Currency Future	707	658	707	658	0.00
30/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	707	658	707	658	0.00
30/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1393	1360	1393	1360	0.00
30/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1393	1360	1393	1360	0.00
30/01/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1393	1360	1393	1360	0.00
30/01/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1393	1360	1393	1360	0.00
30/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1393	1360	1393	1360	0.00
30/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2795	2781	2795	2781	0.00
30/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	26	22	26	22	0.00
30/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2018	2001	2018	2001	0.00
30/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	49	43	49	43	0.00
30/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	81	68	81	68	0.00
30/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2912	2910	2912	2910	0.00
30/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	41	30	41	30	0.00
30/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3671	3672	3671	3672	0.00
30/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	997	944	997	944	0.00
30/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1707	1677	1707	1677	0.00
30/01/2009	€ / R On 14-September-09	8.00	Call	Currency Future	1093	1039	1093	1039	0.00
30/01/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1553	1522	1553	1522	0.00
30/01/2009	€ / R On 14-September-09	7.75	Call	Currency Future	1054	1000	1054	1000	0.00
30/01/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1613	1583	1613	1583	0.00
30/01/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1371	1311	1371	1311	0.00
30/01/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1080	1044	1080	1044	0.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	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
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	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
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	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
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J203 On 15-September-17			jSwap	8.4400	8.3940	0.0608	0.0580	0.00
30/01/2009	J203 On 15-September-17			jSwap	8.4400	8.3940	0.0608	0.0580	0.00
30/01/2009	J203 On 15-September-17			jSwap	8.4400	8.3940	0.0608	0.0580	0.00
30/01/2009	J203 On 15-September-17			jSwap	8.4400	8.3940	0.0608	0.0580	0.00
30/01/2009	J203 On 15-September-17			jSwap	8.4400	8.3940	0.0608	0.0580	0.00
30/01/2009	J203 On 15-September-17			jSwap	8.4400	8.3940	0.0608	0.0580	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
30/01/2009	JBAR On 21-December-05			jBar	10.9300	11.0420	10.9250	11.0420	0.00
30/01/2009	JBAR On 21-December-05			jBar	10.9300	11.0420	10.9250	11.0420	0.00
30/01/2009	JBAR On 21-December-05			jBar	10.9300	11.0420	10.9250	11.0420	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	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
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	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
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	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
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	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
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	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
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	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
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	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
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7458.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4652.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	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
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	3027	3091	3027	3091	0.00
30/01/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	2	4	2	4	0.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15382.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1777.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5000.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-February-09	8.75	Call	Option on Bond Future	5038	5481	5038	5481	1350.00
30/01/2009	R157 On 05-February-09	8.50	Call	Option on Bond Future	5038	5481	5038	5481	1350.00
30/01/2009	R157 On 05-February-09	8.25	Call	Option on Bond Future	5038	5481	5038	5481	1350.00
30/01/2009	R157 On 05-February-09	8.00	Call	Option on Bond Future	5038	5481	5038	5481	1350.00
30/01/2009	R157 On 05-February-09	9.00	Call	Option on Bond Future	5038	5481	5038	5481	1350.00
30/01/2009	R157 On 05-February-09	7.75	Call	Option on Bond Future	5038	5481	5038	5481	1350.00
30/01/2009	R157 On 05-February-09	7.50	Call	Option on Bond Future	5038	5481	5038	5481	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
30/01/2009	R157 On 05-February-09	7.25	Call	Option on Bond Future	5038	5481	5038	5481	1350.00
30/01/2009	R157 On 05-February-09	7.00	Call	Option on Bond Future	5038	5481	5038	5481	1350.00
30/01/2009	R157 On 05-February-09	8.75	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 05-February-09	8.50	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 05-February-09	8.25	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 05-February-09	8.00	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 05-February-09	9.00	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 05-February-09	7.75	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 05-February-09	7.50	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 05-February-09	7.25	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 05-February-09	7.00	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	3385	3638	3385	3638	386.00
30/01/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	3391	3194	3391	3194	0.00
30/01/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	6901	7072	6901	7072	0.00
30/01/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	4707	4413	4707	4413	0.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3470.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8206.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2500.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	11039	11447	11039	11447	5000.00
30/01/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	12849	12522	12849	12522	0.00
30/01/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	1731	1902	1731	1902	97.00
30/01/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	17071	16537	17071	16537	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	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
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	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
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	5521	5572	5521	5572	0.00
30/01/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	3697	3483	3697	3483	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	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
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	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
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	6390	6313	6390	6313	0.00
30/01/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	6881	6259	6881	6259	0.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	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
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	6933	6782	6933	6782	0.00
30/01/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	7833	7160	7833	7160	0.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1730.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	4443	4458	4443	4458	0.00
30/01/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3107	2856	3107	2856	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
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	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
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	6766	6870	6766	6870	0.00
30/01/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	8770	7741	8770	7741	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	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
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1472.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4233.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	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
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8174.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1320.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	531	562	531	562	0.00
30/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	651	607	651	607	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	499	529	499	529	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	719	674	719	674	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	470	498	470	498	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	790	743	790	743	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
30/01/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	566	598	566	598	0.00
30/01/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	586	544	586	544	0.00
30/01/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	219	236	219	236	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
30/01/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	430	464	430	464	0.00
30/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	443	398	443	398	0.00
30/01/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	403	427	403	427	0.00
30/01/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	972	922	972	922	0.00
30/01/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	641	675	641	675	0.00
30/01/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	461	420	461	420	0.00
30/01/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	603	638	603	638	0.00
30/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	603	638	603	638	0.00
30/01/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	523	483	523	483	0.00
30/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	523	483	523	483	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	443	470	443	470	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	863	815	863	815	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	419	444	419	444	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	939	889	939	889	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
30/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	357	379	357	379	0.00
30/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	357	379	357	379	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1077	1024	1077	1024	0.00
30/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1077	1024	1077	1024	0.00
30/01/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1149	1095	1149	1095	0.00
30/01/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1149	1095	1149	1095	0.00