



Derivatives Weekly Statistics Report

From 2009/02/16 To 2009/02/20

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 16-March-09			Currency Future	10.2100	10.0562	10.2065	10.0562	171815.00
20/02/2009	\$ / R On 15-March-10			Currency Future	11.0000	10.8643	10.9979	10.8643	0.00
20/02/2009	\$ / R On 15-March-10			Currency Future	11.0000	10.8643	10.9979	10.8643	0.00
20/02/2009	\$ / R On 15-March-10			Currency Future	11.0000	10.8643	10.9979	10.8643	0.00
20/02/2009	\$ / R On 15-March-10			Currency Future	11.0000	10.8643	10.9979	10.8643	0.00
20/02/2009	\$ / R On 15-March-10			Currency Future	11.0000	10.8643	10.9979	10.8643	0.00
20/02/2009	\$ / R On 15-March-10			Currency Future	11.0000	10.8643	10.9979	10.8643	0.00
20/02/2009	\$ / R On 15-March-10			Currency Future	11.0000	10.8643	10.9979	10.8643	0.00
20/02/2009	\$ / R On 15-March-10			Currency Future	11.0000	10.8643	10.9979	10.8643	0.00
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00
20/02/2009	\$ / R On 12-June-09			Currency Future	10.3800	10.2224	10.3752	10.2224	16948.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-September-09			Currency Future	10.5200	10.3618	10.5166	10.3618	267.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-December-09			Currency Future	10.6400	10.4853	10.6405	10.4853	0.00
20/02/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	960	882	960	882	0.00
20/02/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	960	882	960	882	0.00
20/02/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	960	882	960	882	0.00
20/02/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	843	920	843	920	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
20/02/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	843	920	843	920	0.00
20/02/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	843	920	843	920	0.00
20/02/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	921	846	921	846	0.00
20/02/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	921	846	921	846	0.00
20/02/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	921	846	921	846	0.00
20/02/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	905	984	905	984	0.00
20/02/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	905	984	905	984	0.00
20/02/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	905	984	905	984	0.00
20/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1315	1228	1315	1228	0.00
20/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	774	843	774	843	0.00
20/02/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	1058	977	1058	977	0.00
20/02/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	691	765	691	765	0.00
20/02/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	238	190	238	190	0.00
20/02/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	431	534	431	534	0.00
20/02/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	1019	949	1019	949	0.00
20/02/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1278	1364	1278	1364	0.00
20/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	11	9	11	9	0.00
20/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	2104	2252	2104	2252	0.00
20/02/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	123	98	123	98	3500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	123	98	123	98	3500.00
20/02/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	817	942	817	942	0.00
20/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1052	980	1052	980	0.00
20/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1052	980	1052	980	0.00
20/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1052	980	1052	980	0.00
20/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1212	1295	1212	1295	0.00
20/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1212	1295	1212	1295	0.00
20/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1212	1295	1212	1295	0.00
20/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1168	1077	1168	1077	0.00
20/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	552	616	552	616	0.00
20/02/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	804	721	804	721	0.00
20/02/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	804	721	804	721	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
20/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	804	721	804	721	0.00
20/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	804	721	804	721	0.00
20/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	804	721	804	721	0.00
20/02/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	479	549	479	549	0.00
20/02/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	479	549	479	549	0.00
20/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	479	549	479	549	0.00
20/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	479	549	479	549	0.00
20/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	479	549	479	549	0.00
20/02/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	845	787	845	787	0.00
20/02/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	845	787	845	787	0.00
20/02/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	845	787	845	787	0.00
20/02/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	845	787	845	787	0.00
20/02/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	845	787	845	787	0.00
20/02/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1704	1801	1704	1801	0.00
20/02/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1704	1801	1704	1801	0.00
20/02/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1704	1801	1704	1801	0.00
20/02/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1704	1801	1704	1801	0.00
20/02/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1704	1801	1704	1801	0.00
20/02/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1415	1268	1415	1268	0.00
20/02/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	9	12	9	12	0.00
20/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1840	1703	1840	1703	0.00
20/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	65	81	65	81	0.00
20/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1418	1295	1418	1295	0.00
20/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	142	172	142	172	0.00
20/02/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	741	664	741	664	0.00

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20/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	741	664	741	664	0.00
20/02/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	566	642	566	642	0.00
20/02/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	351	309	351	309	0.00
20/02/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1276	1386	1276	1386	0.00
20/02/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	426	376	426	376	0.00
20/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	426	376	426	376	0.00
20/02/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	426	376	426	376	0.00
20/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	426	376	426	376	0.00

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20/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	426	376	426	376	0.00
20/02/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1101	1204	1101	1204	0.00
20/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1101	1204	1101	1204	0.00
20/02/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1101	1204	1101	1204	0.00
20/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1101	1204	1101	1204	0.00
20/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1101	1204	1101	1204	0.00
20/02/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2315	2183	2315	2183	0.00
20/02/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	175	198	175	198	0.00
20/02/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1503	1406	1503	1406	0.00
20/02/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	563	621	563	621	0.00
20/02/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	515	479	515	479	0.00
20/02/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3175	3294	3175	3294	0.00
20/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2080	1955	2080	1955	0.00
20/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2080	1955	2080	1955	0.00
20/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2080	1955	2080	1955	0.00
20/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	240	270	240	270	0.00
20/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	240	270	240	270	0.00
20/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	240	270	240	270	0.00
20/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1670	1563	1670	1563	0.00
20/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1670	1563	1670	1563	0.00
20/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1670	1563	1670	1563	0.00
20/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	429	477	429	477	0.00
20/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	429	477	429	477	0.00
20/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	429	477	429	477	0.00
20/02/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1588	1514	1588	1514	0.00
20/02/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1588	1514	1588	1514	0.00
20/02/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1588	1514	1588	1514	0.00
20/02/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	940	1000	940	1000	0.00
20/02/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	940	1000	940	1000	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
20/02/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	940	1000	940	1000	0.00
20/02/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	2012	1919	2012	1919	0.00
20/02/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	514	555	514	555	0.00
20/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	996	857	996	857	0.00
20/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	996	857	996	857	0.00
20/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	996	857	996	857	0.00
20/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	40	51	40	51	0.00
20/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	40	51	40	51	0.00
20/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	40	51	40	51	0.00
20/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	814	686	814	686	0.00
20/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	814	686	814	686	0.00
20/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	814	686	814	686	0.00
20/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	58	80	58	80	0.00
20/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	58	80	58	80	0.00
20/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	58	80	58	80	0.00
20/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	3006	2861	3006	2861	0.00
20/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	65	75	65	75	0.00
20/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2480	2344	2480	2344	0.00
20/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	139	159	139	159	0.00
20/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	898	836	898	836	0.00
20/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1557	1651	1557	1651	0.00
20/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1337	1235	1337	1235	0.00
20/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	420	474	420	474	0.00
20/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1274	1175	1274	1175	0.00
20/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	457	514	457	514	0.00
20/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1218	1123	1218	1123	0.00
20/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	501	561	501	561	0.00
20/02/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	1000	920	1000	920	0.00
20/02/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	783	858	783	858	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
20/02/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1109	1058	1109	1058	0.00
20/02/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1811	1893	1811	1893	0.00
20/02/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1082	1031	1082	1031	0.00
20/02/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1884	1967	1884	1967	0.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 16-March-09			Currency Future	14.5800	14.4865	14.5845	14.4865	14213.00
20/02/2009	£ / R On 12-June-09			Currency Future	14.8200	14.7217	14.8211	14.7217	404.00
20/02/2009	£ / R On 12-June-09			Currency Future	14.8200	14.7217	14.8211	14.7217	404.00
20/02/2009	£ / R On 12-June-09			Currency Future	14.8200	14.7217	14.8211	14.7217	404.00
20/02/2009	£ / R On 12-June-09			Currency Future	14.8200	14.7217	14.8211	14.7217	404.00
20/02/2009	£ / R On 12-June-09			Currency Future	14.8200	14.7217	14.8211	14.7217	404.00
20/02/2009	£ / R On 12-June-09			Currency Future	14.8200	14.7217	14.8211	14.7217	404.00
20/02/2009	£ / R On 12-June-09			Currency Future	14.8200	14.7217	14.8211	14.7217	404.00
20/02/2009	£ / R On 12-June-09			Currency Future	14.8200	14.7217	14.8211	14.7217	404.00
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00
20/02/2009	£ / R On 14-September-09			Currency Future	15.0200	14.9201	15.0200	14.9201	23.00
20/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1301	1261	1301	1261	0.00
20/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1301	1261	1301	1261	0.00
20/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1301	1261	1301	1261	0.00
20/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1301	1261	1301	1261	0.00
20/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1301	1261	1301	1261	0.00
20/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1301	1261	1301	1261	0.00
20/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1301	1261	1301	1261	0.00
20/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1181	1241	1181	1241	0.00
20/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1181	1241	1181	1241	0.00
20/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1181	1241	1181	1241	0.00
20/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1181	1241	1181	1241	0.00
20/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1181	1241	1181	1241	0.00
20/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1181	1241	1181	1241	0.00
20/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1181	1241	1181	1241	0.00
20/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	981	944	981	944	0.00
20/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	810	872	810	872	0.00
20/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	941	904	941	904	0.00
20/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	870	933	870	933	0.00
20/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	494	460	494	460	0.00
20/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	309	373	309	373	0.00
20/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1301	1261	1301	1261	0.00
20/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1181	1241	1181	1241	0.00
20/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1189	1154	1189	1154	0.00
20/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1189	1154	1189	1154	0.00
20/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1189	1154	1189	1154	0.00
20/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1369	1434	1369	1434	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
20/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1369	1434	1369	1434	0.00
20/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1369	1434	1369	1434	0.00
20/02/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1171	1137	1171	1137	0.00
20/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1171	1137	1171	1137	0.00
20/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1171	1137	1171	1137	0.00
20/02/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1401	1467	1401	1467	0.00
20/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1401	1467	1401	1467	0.00
20/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1401	1467	1401	1467	0.00
20/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1321	1280	1321	1280	0.00
20/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1151	1210	1151	1210	0.00
20/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1380	1340	1380	1340	0.00
20/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1380	1340	1380	1340	0.00
20/02/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1380	1340	1380	1340	0.00
20/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1060	1120	1060	1120	0.00
20/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1060	1120	1060	1120	0.00
20/02/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1060	1120	1060	1120	0.00
20/02/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1109	1067	1109	1067	0.00
20/02/2009	£ / R On 12-June-09	9.00	Put	Currency Future	638	695	638	695	0.00
20/02/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1105	1073	1105	1073	0.00
20/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1105	1073	1105	1073	0.00
20/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1105	1073	1105	1073	0.00
20/02/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1535	1603	1535	1603	0.00
20/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1535	1603	1535	1603	0.00
20/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1535	1603	1535	1603	0.00
20/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1089	1058	1089	1058	0.00
20/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1089	1058	1089	1058	0.00
20/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1089	1058	1089	1058	0.00
20/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1569	1638	1569	1638	0.00
20/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1569	1638	1569	1638	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
20/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1569	1638	1569	1638	0.00
20/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1262	1224	1262	1224	0.00
20/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1262	1224	1262	1224	0.00
20/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1262	1224	1262	1224	0.00
20/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1262	1224	1262	1224	0.00
20/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1262	1224	1262	1224	0.00
20/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1242	1304	1242	1304	0.00
20/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1242	1304	1242	1304	0.00
20/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1242	1304	1242	1304	0.00
20/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1242	1304	1242	1304	0.00
20/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1242	1304	1242	1304	0.00
20/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	812	754	812	754	0.00
20/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	128	167	128	167	0.00
20/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	668	618	668	618	0.00
20/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	184	232	184	232	0.00
20/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1225	1188	1225	1188	0.00
20/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1225	1188	1225	1188	0.00
20/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1225	1188	1225	1188	0.00
20/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1305	1368	1305	1368	0.00
20/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1305	1368	1305	1368	0.00
20/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1305	1368	1305	1368	0.00
20/02/2009	£ / R On 16-March-09	8.45	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	8.60	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	8.55	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	82	81	82	81	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
20/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	82	81	82	81	0.00
20/02/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1448	1545	1448	1545	0.00
20/02/2009	£ / R On 12-June-09	8.00	Call	Currency Future	173	168	173	168	0.00
20/02/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3152	3247	3152	3247	0.00
20/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	246	239	246	239	0.00
20/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2675	2767	2675	2767	0.00
20/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	7	8	7	8	0.00
20/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	2773	2871	2773	2871	0.00
20/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	203	198	203	198	0.00
20/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2932	3026	2932	3026	0.00
20/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	3	4	3	4	0.00
20/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	3119	3217	3119	3217	0.00
20/02/2009	£ / R On 12-June-09	8.00	Call	Currency Future	184	180	184	180	0.00
20/02/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3063	3158	3063	3158	0.00
20/02/2009	£ / R On 16-March-09	8.55	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	8.45	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	111	108	111	108	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
20/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	7.25	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	6.75	Call	Currency Future	111	108	111	108	0.00
20/02/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1276	1371	1276	1371	0.00
20/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	96	94	96	94	0.00
20/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	96	94	96	94	0.00
20/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	96	94	96	94	0.00
20/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	96	94	96	94	0.00
20/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	96	94	96	94	0.00
20/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	96	94	96	94	0.00
20/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	96	94	96	94	0.00
20/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	96	94	96	94	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
20/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1361	1457	1361	1457	0.00
20/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1361	1457	1361	1457	0.00
20/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1361	1457	1361	1457	0.00
20/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1361	1457	1361	1457	0.00
20/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1361	1457	1361	1457	0.00
20/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1361	1457	1361	1457	0.00
20/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1361	1457	1361	1457	0.00
20/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1361	1457	1361	1457	0.00
20/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1021	984	1021	984	0.00
20/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	750	812	750	812	0.00
20/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1341	1300	1341	1300	0.00
20/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1341	1300	1341	1300	0.00
20/02/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1341	1300	1341	1300	0.00
20/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1121	1180	1121	1180	0.00
20/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1121	1180	1121	1180	0.00
20/02/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1121	1180	1121	1180	0.00
20/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1121	1089	1121	1089	0.00
20/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1121	1089	1121	1089	0.00
20/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1121	1089	1121	1089	0.00
20/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1501	1569	1501	1569	0.00
20/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1501	1569	1501	1569	0.00
20/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1501	1569	1501	1569	0.00
20/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	970	903	970	903	0.00
20/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	86	116	86	116	0.00
20/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	890	827	890	827	0.00
20/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	105	140	105	140	0.00
20/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	739	684	739	684	0.00
20/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	154	198	154	198	0.00
20/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1344	1292	1344	1292	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
20/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	472		520	472	520	0.00
20/02/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1281		1232	1281	1232	0.00
20/02/2009	£ / R On 12-June-09	9.00	Put	Currency Future	510		560	510	560	0.00
20/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1140		1065	1140	1065	0.00
20/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	55		78	55	78	0.00
20/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1054		982	1054	982	0.00
20/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	69		96	69	96	0.00
20/02/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1740		1694	1740	1694	0.00
20/02/2009	£ / R On 14-September-09	265.00	Put	Currency Future	720		774	720	774	0.00
20/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	519		482	519	482	0.00
20/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	519		482	519	482	0.00
20/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	519		482	519	482	0.00
20/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	284		346	284	346	0.00
20/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	284		346	284	346	0.00
20/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	284		346	284	346	0.00
20/02/2009	£ / R On 12-June-09	10.00	Call	Currency Future	1220		1173	1220	1173	0.00
20/02/2009	£ / R On 12-June-09	10.25	Call	Currency Future	1220		1173	1220	1173	0.00
20/02/2009	£ / R On 12-June-09	9.50	Call	Currency Future	1220		1173	1220	1173	0.00
20/02/2009	£ / R On 12-June-09	8.75	Call	Currency Future	1220		1173	1220	1173	0.00
20/02/2009	£ / R On 12-June-09	10.00	Put	Currency Future	549		602	549	602	0.00
20/02/2009	£ / R On 12-June-09	10.25	Put	Currency Future	549		602	549	602	0.00
20/02/2009	£ / R On 12-June-09	9.50	Put	Currency Future	549		602	549	602	0.00
20/02/2009	£ / R On 12-June-09	8.75	Put	Currency Future	549		602	549	602	0.00
20/02/2009	£ / R On 12-June-09	8.50	Call	Currency Future	981		944	981	944	0.00
20/02/2009	£ / R On 12-June-09	8.50	Put	Currency Future	810		872	810	872	0.00
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800		12.8081	12.8830	12.8081	5894.00
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800		12.8081	12.8830	12.8081	5894.00
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800		12.8081	12.8830	12.8081	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
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800	12.8081	12.8830	12.8081	5894.00
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800	12.8081	12.8830	12.8081	5894.00
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800	12.8081	12.8830	12.8081	5894.00
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800	12.8081	12.8830	12.8081	5894.00
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800	12.8081	12.8830	12.8081	5894.00
20/02/2009	€ / R On 16-March-09			Currency Future	12.8800	12.8081	12.8830	12.8081	5894.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 12-June-09			Currency Future	13.0900	13.0187	13.0935	13.0187	2900.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09			Currency Future	13.2700	13.1991	13.2737	13.1991	72.00
20/02/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1023	1021	1023	1021	0.00
20/02/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1149	1222	1149	1222	0.00
20/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	503	464	503	464	0.00
20/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	220	256	220	256	0.00
20/02/2009	€ / R On 14-September-09	265.00	Call	Currency Future	838	841	838	841	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
20/02/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1465	1542	1465	1542	0.00
20/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	581	566	581	566	0.00
20/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1138	1197	1138	1197	0.00
20/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	293	274	293	274	0.00
20/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	460	516	460	516	0.00
20/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	116	109	116	109	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
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	116	109	116	109	0.00
20/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1083	1151	1083	1151	0.00
20/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	420	410	420	410	0.00
20/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1476	1541	1476	1541	0.00
20/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	6.75	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	6.50	Call	Currency Future	600	584	600	584	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
20/02/2009	€ / R On 12-June-09	6.25	Call	Currency Future	600	584	600	584	0.00
20/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1106	1165	1106	1165	0.00
20/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	153	145	153	145	0.00
20/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	920	986	920	986	0.00
20/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	860	836	860	836	0.00
20/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	666	717	666	717	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
20/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	666	717	666	717	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	32	30	32	30	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2499	2572	2499	2572	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	15	15	15	15	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3282	3356	3282	3356	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	5	5	5	5	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	4072	4146	4072	4146	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2294	2222	2294	2222	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	11	14	11	14	0.00
20/02/2009	€ / R On 16-March-09	230.00	Call	Currency Future	1515	1446	1515	1446	0.00
20/02/2009	€ / R On 16-March-09	230.00	Put	Currency Future	32	38	32	38	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	47	43	47	43	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1764	1835	1764	1835	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	31	29	31	29	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2548	2621	2548	2621	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	4	4	4	4	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	4121	4196	4121	4196	0.00
20/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2245	2173	2245	2173	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
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2245	2173	2245	2173	0.00
20/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	12	15	12	15	0.00
20/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	29	28	29	28	0.00
20/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2596	2670	2596	2670	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
20/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2596	2670	2596	2670	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	13	13	13	13	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3380	3455	3380	3455	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
20/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3380	3455	3380	3455	0.00
20/02/2009	€ / R On 12-June-09	8.20	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	8.30	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	6.75	Call	Currency Future	782	760	782	760	0.00
20/02/2009	€ / R On 12-June-09	8.20	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	8.30	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	789	841	789	841	0.00
20/02/2009	€ / R On 12-June-09	6.75	Put	Currency Future	789	841	789	841	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
20/02/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2785	2711	2785	2711	0.00
20/02/2009	€ / R On 16-March-09	8.30	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	8.20	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2	3	2	3	0.00
20/02/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2000	1929	2000	1929	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
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2000	1929	2000	1929	0.00
20/02/2009	€ / R On 16-March-09	8.30	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	8.20	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	17	21	17	21	0.00
20/02/2009	€ / R On 16-March-09	8.60	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	81	76	81	76	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
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	6.25	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	6.00	Call	Currency Future	81	76	81	76	0.00
20/02/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1298	1368	1298	1368	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2686	2613	2686	2613	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3	5	3	5	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1903	1832	1903	1832	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	20	24	20	24	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	70	65	70	65	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1387	1457	1387	1457	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	22	21	22	21	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2939	3013	2939	3013	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	8	8	8	8	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
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3725	3800	3725	3800	0.00
20/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2540	2467	2540	2467	0.00
20/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2540	2467	2540	2467	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2540	2467	2540	2467	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2540	2467	2540	2467	0.00
20/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	2540	2467	2540	2467	0.00
20/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	2540	2467	2540	2467	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2540	2467	2540	2467	0.00
20/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	7	9	7	9	0.00
20/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	7	9	7	9	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	7	9	7	9	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	7	9	7	9	0.00
20/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	7	9	7	9	0.00
20/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	7	9	7	9	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	7	9	7	9	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1757	1687	1757	1687	0.00
20/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1757	1687	1757	1687	0.00
20/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	1757	1687	1757	1687	0.00
20/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	1757	1687	1757	1687	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1757	1687	1757	1687	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	24	29	24	29	0.00
20/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	24	29	24	29	0.00
20/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	24	29	24	29	0.00
20/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	24	29	24	29	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	24	29	24	29	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	37	35	37	35	0.00
20/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	37	35	37	35	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	37	35	37	35	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	37	35	37	35	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
20/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	37	35	37	35	0.00
20/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	37	35	37	35	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	37	35	37	35	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2304	2377	2304	2377	0.00
20/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2304	2377	2304	2377	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2304	2377	2304	2377	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2304	2377	2304	2377	0.00
20/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2304	2377	2304	2377	0.00
20/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2304	2377	2304	2377	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2304	2377	2304	2377	0.00
20/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	19	19	19	19	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	19	19	19	19	0.00
20/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	19	19	19	19	0.00
20/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	19	19	19	19	0.00
20/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	19	19	19	19	0.00
20/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	19	19	19	19	0.00
20/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3086	3160	3086	3160	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3086	3160	3086	3160	0.00
20/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3086	3160	3086	3160	0.00
20/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	3086	3160	3086	3160	0.00
20/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	3086	3160	3086	3160	0.00
20/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3086	3160	3086	3160	0.00
20/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	449	438	449	438	0.00
20/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	449	438	449	438	0.00
20/02/2009	€ / R On 12-June-09	8.55	Call	Currency Future	449	438	449	438	0.00
20/02/2009	€ / R On 12-June-09	8.45	Call	Currency Future	449	438	449	438	0.00
20/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	449	438	449	438	0.00
20/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1405	1469	1405	1469	0.00
20/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1405	1469	1405	1469	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
20/02/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1405	1469	1405	1469	0.00
20/02/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1405	1469	1405	1469	0.00
20/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1405	1469	1405	1469	0.00
20/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	420	410	420	410	0.00
20/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	420	410	420	410	0.00
20/02/2009	€ / R On 12-June-09	9.05	Call	Currency Future	420	410	420	410	0.00
20/02/2009	€ / R On 12-June-09	8.95	Call	Currency Future	420	410	420	410	0.00
20/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	420	410	420	410	0.00
20/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1476	1541	1476	1541	0.00
20/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1476	1541	1476	1541	0.00
20/02/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1476	1541	1476	1541	0.00
20/02/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1476	1541	1476	1541	0.00
20/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1476	1541	1476	1541	0.00
20/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2442	2369	2442	2369	0.00
20/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	9	11	9	11	0.00
20/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	1661	1591	1661	1591	0.00
20/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	28	33	28	33	0.00
20/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	17	17	17	17	0.00
20/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	3184	3259	3184	3259	0.00
20/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	5	5	5	5	0.00
20/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3972	4047	3972	4047	0.00
20/02/2009	€ / R On 14-September-09	265.00	Call	Currency Future	668	674	668	674	0.00
20/02/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1794	1875	1794	1875	0.00
20/02/2009	€ / R On 14-September-09	8.00	Call	Currency Future	749	754	749	754	0.00
20/02/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1626	1705	1626	1705	0.00
20/02/2009	€ / R On 14-September-09	7.75	Call	Currency Future	716	721	716	721	0.00
20/02/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1692	1772	1692	1772	0.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	AL13 On 07-May-09			Index Future	242.6100	242.6200	242.6050	242.6200	7.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 07-May-09			Index Future	294.2500	292.8110	294.2520	292.8110	501.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 06-August-09			Index Future	301.9200	300.4420	301.9170	300.4420	0.00
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	0.00
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	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
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	0.00
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	0.00
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	0.00
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	0.00
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	0.00
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	0.00
20/02/2009	ALBI On 05-November-09			Index Future	305.0400	303.7630	305.0370	303.7630	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 07-May-09			Index Future	125.9200	125.6380	125.9170	125.6380	0.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 06-August-09			Index Future	129.2000	128.9120	129.1980	128.9120	2.00
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	0.00
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	0.00
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	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
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	0.00
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	0.00
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	0.00
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	0.00
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	0.00
20/02/2009	CRD1 On 05-November-09			Index Future	131.9400	131.6500	131.9440	131.6500	0.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 07-May-09			jGovi	296.1400	294.7505	296.1410	294.7505	186.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 06-August-09			jGovi	303.8600	302.4320	303.8560	302.4320	0.00
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	0.00
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	0.00
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	0.00
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	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
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	0.00
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	0.00
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	0.00
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	0.00
20/02/2009	GOVI On 05-November-09			jGovi	310.3200	308.8555	310.3155	308.8555	0.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 07-May-09			Index Future	339.0000	339.0530	338.9960	339.0530	2.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 06-August-09			Index Future	347.5200	347.5740	347.5190	347.5740	0.00
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	0.00
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	0.00
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	0.00
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	0.00
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	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
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	0.00
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	0.00
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	0.00
20/02/2009	ILBI On 05-November-09			Index Future	356.0400	356.0960	356.0410	356.0960	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J153 On 31-August-10			jSwap	8.8800	8.9650	0.0259	0.0275	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J157 On 15-September-15			jSwap	8.8100	8.9010	0.0241	0.0189	0.00
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	0.00
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	0.00
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	0.00
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	0.00
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	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
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	0.00
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	0.00
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	0.00
20/02/2009	J186 On 21-December-26			jSwap	8.2000	8.2530	0.0656	0.0700	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J201 On 22-December-14			jSwap	8.5900	8.6830	0.0512	0.0557	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J203 On 15-September-17			jSwap	8.8400	8.9410	0.0868	0.0927	0.00
20/02/2009	J204 On 21-December-18			jSwap	8.6800	8.7950	0.0800	0.0871	0.00
20/02/2009	J204 On 21-December-18			jSwap	8.6800	8.7950	0.0800	0.0871	0.00
20/02/2009	J204 On 21-December-18			jSwap	8.6800	8.7950	0.0800	0.0871	0.00
20/02/2009	J204 On 21-December-18			jSwap	8.6800	8.7950	0.0800	0.0871	0.00
20/02/2009	J204 On 21-December-18			jSwap	8.6800	8.7950	0.0800	0.0871	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
20/02/2009	JFRA On 07-May-09			jFra	7.6700	7.7730	0.0188	0.0190	0.00
20/02/2009	JFRA On 07-May-09			jFra	7.6700	7.7730	0.0188	0.0190	0.00
20/02/2009	JFRA On 07-May-09			jFra	7.6700	7.7730	0.0188	0.0190	0.00
20/02/2009	JFRA On 07-May-09			jFra	7.6700	7.7730	0.0188	0.0190	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 06-August-09			jFra	6.7500	6.8750	0.0165	0.0169	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JFRA On 05-November-09			jFra	6.9000	7.0260	0.0169	0.0172	0.00
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	0.00
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	0.00
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	0.00
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	0.00
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	0.00
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	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
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	0.00
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	0.00
20/02/2009	JN02 On 07-May-09			jNote	7.4500	7.5870	0.1371	0.1395	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN02 On 06-August-09			jNote	7.5200	7.6630	0.1384	0.1409	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 07-May-09			jNote	8.2000	8.3180	0.3357	0.3394	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	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
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN05 On 06-August-09			jNote	8.2800	8.3890	0.3394	0.3428	0.00
20/02/2009	JN10 On 07-May-09			jNote	8.4500	8.5660	0.5703	0.5751	0.00
20/02/2009	JN10 On 07-May-09			jNote	8.4500	8.5660	0.5703	0.5751	0.00
20/02/2009	JN10 On 07-May-09			jNote	8.4500	8.5660	0.5703	0.5751	0.00
20/02/2009	JN10 On 07-May-09			jNote	8.4500	8.5660	0.5703	0.5751	0.00
20/02/2009	JN10 On 07-May-09			jNote	8.4500	8.5660	0.5703	0.5751	0.00
20/02/2009	JN10 On 07-May-09			jNote	8.4500	8.5660	0.5703	0.5751	0.00
20/02/2009	JN10 On 07-May-09			jNote	8.4500	8.5660	0.5703	0.5751	0.00
20/02/2009	JN10 On 07-May-09			jNote	8.4500	8.5660	0.5703	0.5751	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JN10 On 06-August-09			jNote	8.4800	8.5880	0.5708	0.5754	0.00
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	0.00
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	0.00
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	0.00
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	0.00
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	0.00
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	0.00
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	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
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	0.00
20/02/2009	JROD On 27-February-09			jRod	11.0900	11.0900	0.0085	0.0080	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 31-March-09			jRod	10.6400	10.6420	0.0073	0.0067	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 30-April-09			jRod	10.2300	10.2180	0.0062	0.0057	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	0.00
20/02/2009	JROD On 29-May-09			jRod	10.4900	10.4890	0.0132	0.0125	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
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	JROD On 30-June-09			jRod	9.9800	9.9740	0.0106	0.0099	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 07-May-09			Index Future	284.0600	282.4240	284.0610	282.4240	0.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 06-August-09			Index Future	291.4600	289.7840	291.4620	289.7840	3.00
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	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
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	0.00
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	0.00
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	0.00
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	0.00
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	0.00
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	0.00
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	0.00
20/02/2009	OTH1 On 05-November-09			Index Future	297.6600	295.9390	297.6570	295.9390	0.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 07-May-09			Bond Future	6.3000	6.2950	110.8010	110.8101	4652.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 06-August-09			Bond Future	5.8300	5.8210	113.0366	113.0419	0.00
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	0.00
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	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
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	0.00
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	0.00
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	0.00
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	0.00
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	0.00
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	0.00
20/02/2009	R153 On 05-November-09			Bond Future	5.3000	5.2930	108.5136	108.5177	0.00
20/02/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1097	1101	1097	1101	0.00
20/02/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	120	120	120	120	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 04-February-10			Bond Future	7.9400	8.0510	130.1931	129.6206	0.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 07-May-09			Bond Future	7.9200	8.0110	129.5222	128.9832	10204.00
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00
20/02/2009	R157 On 06-August-09			Bond Future	7.8800	7.9750	132.2885	131.7398	5000.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 05-November-09			Bond Future	7.9000	8.0050	127.8782	127.3183	0.00
20/02/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	1402	1259	1402	1259	386.00
20/02/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	5313	5709	5313	5709	0.00
20/02/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	4413	4171	4413	4171	0.00
20/02/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6576	6894	6576	6894	0.00
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	0.00
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	0.00
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	0.00
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	0.00
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	0.00
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	0.00
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	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
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	0.00
20/02/2009	R186 On 04-February-10			Bond Future	8.2400	8.3520	121.8100	120.6676	0.00
20/02/2009	R186 On 07-May-09			Bond Future	8.2600	8.3590	124.7083	123.6349	12847.00
20/02/2009	R186 On 07-May-09			Bond Future	8.2600	8.3590	124.7083	123.6349	12847.00
20/02/2009	R186 On 07-May-09			Bond Future	8.2600	8.3590	124.7083	123.6349	12847.00
20/02/2009	R186 On 07-May-09			Bond Future	8.2600	8.3590	124.7083	123.6349	12847.00
20/02/2009	R186 On 07-May-09			Bond Future	8.2600	8.3590	124.7083	123.6349	12847.00
20/02/2009	R186 On 07-May-09			Bond Future	8.2600	8.3590	124.7083	123.6349	12847.00
20/02/2009	R186 On 07-May-09			Bond Future	8.2600	8.3590	124.7083	123.6349	12847.00
20/02/2009	R186 On 07-May-09			Bond Future	8.2600	8.3590	124.7083	123.6349	12847.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 06-August-09			Bond Future	8.2200	8.3260	122.3453	121.2441	2500.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	0.00
20/02/2009	R186 On 05-November-09			Bond Future	8.2300	8.3330	124.7514	123.6283	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
20/02/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	685	597	685	597	97.00
20/02/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	21647	22632	21647	22632	0.00
20/02/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	8374	7910	8374	7910	5000.00
20/02/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	16333	16991	16333	16991	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R196 On 07-May-09			Bond Future	9.3200	9.3250	102.1305	102.1275	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 04-February-10			Bond Future	7.7500	7.8590	105.1858	104.7292	0.00
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	2.00
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	2.00
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	2.00
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	2.00
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	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
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	2.00
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	2.00
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	2.00
20/02/2009	R201 On 07-May-09			Bond Future	7.8600	7.9520	107.3792	106.9545	2.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 06-August-09			Bond Future	7.7600	7.8600	105.4952	105.0576	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09			Bond Future	7.7400	7.8470	107.5700	107.1234	0.00
20/02/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	3820	3617	3820	3617	0.00
20/02/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4859	5102	4859	5102	0.00
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	0.00
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	0.00
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	0.00
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	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
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	0.00
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	0.00
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	0.00
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	0.00
20/02/2009	R203 On 04-February-10			Bond Future	8.3000	8.3960	103.0431	102.5294	0.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 07-May-09			Bond Future	8.3200	8.4000	100.8789	100.3951	15.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 06-August-09			Bond Future	8.2600	8.3490	103.2745	102.7759	0.00
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	0.00
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	0.00
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	0.00
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	0.00
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	0.00
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	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
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	0.00
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	0.00
20/02/2009	R203 On 05-November-09			Bond Future	8.2700	8.3620	101.1276	100.6232	0.00
20/02/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	4254	4059	4254	4059	0.00
20/02/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8774	9083	8774	9083	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 04-February-10			Bond Future	8.3500	8.4390	98.9455	98.3809	0.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 07-May-09			Bond Future	8.3600	8.4380	100.7864	100.2617	305.00
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	0.00
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	0.00
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	0.00
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	0.00
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	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
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	0.00
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	0.00
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	0.00
20/02/2009	R204 On 06-August-09			Bond Future	8.3100	8.3960	99.1246	98.5880	0.00
20/02/2009	R204 On 05-November-09			Bond Future	8.3200	8.4090	101.0734	100.5218	0.00
20/02/2009	R204 On 05-November-09			Bond Future	8.3200	8.4090	101.0734	100.5218	0.00
20/02/2009	R204 On 05-November-09			Bond Future	8.3200	8.4090	101.0734	100.5218	0.00
20/02/2009	R204 On 05-November-09			Bond Future	8.3200	8.4090	101.0734	100.5218	0.00
20/02/2009	R204 On 05-November-09			Bond Future	8.3200	8.4090	101.0734	100.5218	0.00
20/02/2009	R204 On 05-November-09			Bond Future	8.3200	8.4090	101.0734	100.5218	0.00
20/02/2009	R204 On 05-November-09			Bond Future	8.3200	8.4090	101.0734	100.5218	0.00
20/02/2009	R204 On 05-November-09			Bond Future	8.3200	8.4090	101.0734	100.5218	0.00
20/02/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	4623	4411	4623	4411	0.00
20/02/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9898	10238	9898	10238	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 04-February-10			Bond Future	7.6100	7.7230	100.1519	99.7657	0.00
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00
20/02/2009	R206 On 07-May-09			Bond Future	7.7600	7.8580	101.3886	101.0287	2179.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 06-August-09			Bond Future	7.6500	7.7470	100.0149	99.6510	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09			Bond Future	7.6100	7.7220	101.9871	101.6082	0.00
20/02/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	3366	3187	3366	3187	0.00
20/02/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3768	3968	3768	3968	0.00
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	0.00
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	0.00
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	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
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	0.00
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	0.00
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	0.00
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	0.00
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	0.00
20/02/2009	R207 On 04-February-10			Bond Future	8.4000	8.4770	92.8672	92.3638	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 07-May-09			Bond Future	8.4000	8.4750	94.2963	93.8300	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 06-August-09			Bond Future	8.3700	8.4390	92.8859	92.4051	0.00
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	0.00
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	0.00
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	0.00
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	0.00
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	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
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	0.00
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	0.00
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	0.00
20/02/2009	R207 On 05-November-09			Bond Future	8.3700	8.4500	94.7149	94.2219	0.00
20/02/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	4737	4550	4737	4550	0.00
20/02/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10574	10880	10574	10880	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 04-February-10			Bond Future	8.5400	8.6350	89.7320	89.1181	0.00
20/02/2009	R208 On 07-May-09			Bond Future	8.4200	8.5060	88.3638	87.7885	0.00
20/02/2009	R208 On 07-May-09			Bond Future	8.4200	8.5060	88.3638	87.7885	0.00
20/02/2009	R208 On 07-May-09			Bond Future	8.4200	8.5060	88.3638	87.7885	0.00
20/02/2009	R208 On 07-May-09			Bond Future	8.4200	8.5060	88.3638	87.7885	0.00
20/02/2009	R208 On 07-May-09			Bond Future	8.4200	8.5060	88.3638	87.7885	0.00
20/02/2009	R208 On 07-May-09			Bond Future	8.4200	8.5060	88.3638	87.7885	0.00
20/02/2009	R208 On 07-May-09			Bond Future	8.4200	8.5060	88.3638	87.7885	0.00
20/02/2009	R208 On 07-May-09			Bond Future	8.4200	8.5060	88.3638	87.7885	0.00
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	0.00
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	0.00
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	0.00
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	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
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	0.00
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	0.00
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	0.00
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	0.00
20/02/2009	R208 On 06-August-09			Bond Future	8.4100	8.4950	90.3092	89.7194	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R208 On 05-November-09			Bond Future	8.4500	8.5410	88.4759	87.8689	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 04-February-10			Bond Future	8.0400	8.1470	82.8455	81.8575	0.00
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00
20/02/2009	R209 On 07-May-09			Bond Future	8.0600	8.1640	80.9059	79.9892	5493.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 06-August-09			Bond Future	8.0300	8.1340	82.8230	81.8844	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	R209 On 05-November-09			Bond Future	8.0300	8.1360	81.3027	80.3385	0.00
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	0.00
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	0.00
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	0.00
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	0.00
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	0.00
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	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
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	0.00
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	0.00
20/02/2009	TRT1 On 07-May-09			Index Future	292.3700	290.9990	292.3740	290.9990	0.00
20/02/2009	TRT1 On 06-August-09			Index Future	299.9900	298.5820	299.9910	298.5820	100.00
20/02/2009	TRT1 On 06-August-09			Index Future	299.9900	298.5820	299.9910	298.5820	100.00
20/02/2009	TRT1 On 06-August-09			Index Future	299.9900	298.5820	299.9910	298.5820	100.00
20/02/2009	TRT1 On 06-August-09			Index Future	299.9900	298.5820	299.9910	298.5820	100.00
20/02/2009	TRT1 On 06-August-09			Index Future	299.9900	298.5820	299.9910	298.5820	100.00
20/02/2009	TRT1 On 06-August-09			Index Future	299.9900	298.5820	299.9910	298.5820	100.00
20/02/2009	TRT1 On 06-August-09			Index Future	299.9900	298.5820	299.9910	298.5820	100.00
20/02/2009	TRT1 On 06-August-09			Index Future	299.9900	298.5820	299.9910	298.5820	100.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	TRT1 On 05-November-09			Index Future	306.3700	304.9240	306.3683	304.9240	0.00
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00
20/02/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.5336	6.5398	6.5336	12985.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6128	6.6163	6.6128	1370.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 14-September-09			Currency Future	6.6800	6.6768	6.6810	6.6768	140.00
20/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	370	372	370	372	0.00
20/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	404	410	404	410	0.00
20/02/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	503	504	503	504	0.00
20/02/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	572	577	572	577	0.00
20/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	470	471	470	471	0.00
20/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	639	644	639	644	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	439	441	439	441	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	708	714	708	714	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	411	413	411	413	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
20/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	780	786	780	786	0.00
20/02/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	71	75	71	75	0.00
20/02/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	481	491	481	491	0.00
20/02/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	158	160	158	160	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
20/02/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	158	160	158	160	0.00
20/02/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	941	947	941	947	0.00
20/02/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	329	331	329	331	0.00
20/02/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	948	954	948	954	0.00
20/02/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	578	580	578	580	0.00
20/02/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	447	453	447	453	0.00
20/02/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	539	540	539	540	0.00
20/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	539	540	539	540	0.00
20/02/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	508	514	508	514	0.00
20/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	508	514	508	514	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	377	379	377	379	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	846	852	846	852	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	344	346	344	346	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	913	920	913	920	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	287	289	287	289	0.00
20/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	287	289	287	289	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1056	1062	1056	1062	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
20/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1056	1062	1056	1062	0.00
20/02/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	261	263	261	263	0.00
20/02/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1130	1136	1130	1136	0.00
20/02/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1130	1136	1130	1136	0.00