



# Derivatives Weekly Statistics Report

From 2009/02/23 To 2009/02/27

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175446.00
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175446.00
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175446.00
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175446.00
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175446.00
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175446.00
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175446.00
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175446.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31328.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	722	606	722	606	0.00
27/02/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	722	606	722	606	0.00
27/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	722	606	722	606	0.00
27/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	722	606	722	606	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
27/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	722	606	722	606	0.00
27/02/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	453	585	453	585	0.00
27/02/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	453	585	453	585	0.00
27/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	453	585	453	585	0.00
27/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	453	585	453	585	0.00
27/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	453	585	453	585	0.00
27/02/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	922	800	922	800	0.00
27/02/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	758	894	758	894	0.00
27/02/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	541	680	541	680	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
27/02/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	845	734	845	734	0.00
27/02/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	845	734	845	734	0.00
27/02/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	845	734	845	734	0.00
27/02/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	881	1027	881	1027	0.00
27/02/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	881	1027	881	1027	0.00
27/02/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	881	1027	881	1027	0.00
27/02/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	882	766	882	766	0.00
27/02/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	882	766	882	766	0.00
27/02/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	882	766	882	766	0.00
27/02/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	818	959	818	959	0.00
27/02/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	818	959	818	959	0.00
27/02/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	818	959	818	959	0.00
27/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1239	1109	1239	1109	0.00
27/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	748	884	748	884	0.00
27/02/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	981	854	981	854	0.00
27/02/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	667	798	667	798	0.00
27/02/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	152	103	152	103	0.00
27/02/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	413	604	413	604	0.00
27/02/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	947	837	947	837	0.00
27/02/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1256	1412	1256	1412	0.00
27/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	5	5	5	5	0.00
27/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	2166	2406	2166	2406	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
27/02/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	69	51	69	51	3500.00
27/02/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	830	1052	830	1052	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
27/02/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	979	866	979	866	0.00
27/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	979	866	979	866	0.00
27/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	979	866	979	866	0.00
27/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1189	1341	1189	1341	0.00
27/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1189	1341	1189	1341	0.00
27/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1189	1341	1189	1341	0.00
27/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1088	952	1088	952	0.00
27/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	524	646	524	646	0.00
27/02/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	780	690	780	690	0.00
27/02/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	780	690	780	690	0.00
27/02/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	780	690	780	690	0.00
27/02/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	780	690	780	690	0.00
27/02/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	780	690	780	690	0.00
27/02/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1689	1865	1689	1865	0.00
27/02/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1689	1865	1689	1865	0.00
27/02/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1689	1865	1689	1865	0.00
27/02/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1689	1865	1689	1865	0.00
27/02/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1689	1865	1689	1865	0.00
27/02/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1343	1103	1343	1103	0.00
27/02/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	4	4	4	4	0.00
27/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1772	1556	1772	1556	0.00
27/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	53	86	53	86	0.00
27/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1345	1156	1345	1156	0.00
27/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	126	186	126	186	0.00
27/02/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	302	250	302	250	0.00
27/02/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1283	1479	1283	1479	0.00
27/02/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	372	309	372	309	0.00
27/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	372	309	372	309	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
27/02/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	372	309	372	309	0.00
27/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	372	309	372	309	0.00
27/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	372	309	372	309	0.00
27/02/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1103	1289	1103	1289	0.00
27/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1103	1289	1103	1289	0.00
27/02/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1103	1289	1103	1289	0.00
27/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1103	1289	1103	1289	0.00
27/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1103	1289	1103	1289	0.00
27/02/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2247	2020	2247	2020	0.00
27/02/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	156	195	156	195	0.00
27/02/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1427	1270	1427	1270	0.00
27/02/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	536	645	536	645	0.00
27/02/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	466	412	466	412	0.00
27/02/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3176	3387	3176	3387	0.00
27/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2008	1793	2008	1793	0.00
27/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2008	1793	2008	1793	0.00
27/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2008	1793	2008	1793	0.00
27/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	218	268	218	268	0.00
27/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	218	268	218	268	0.00
27/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	218	268	218	268	0.00
27/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1593	1415	1593	1415	0.00
27/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1593	1415	1593	1415	0.00
27/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1593	1415	1593	1415	0.00
27/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	402	490	402	490	0.00
27/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	402	490	402	490	0.00
27/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	402	490	402	490	0.00
27/02/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1447	1310	1447	1310	0.00
27/02/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1447	1310	1447	1310	0.00
27/02/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1447	1310	1447	1310	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
27/02/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	936	1059	936	1059	0.00
27/02/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	936	1059	936	1059	0.00
27/02/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	936	1059	936	1059	0.00
27/02/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	1862	1683	1862	1683	0.00
27/02/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	500	583	500	583	0.00
27/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	913	682	913	682	0.00
27/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	913	682	913	682	0.00
27/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	913	682	913	682	0.00
27/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	24	33	24	33	0.00
27/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	24	33	24	33	0.00
27/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	24	33	24	33	0.00
27/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	734	516	734	516	0.00
27/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	734	516	734	516	0.00
27/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	734	516	734	516	0.00
27/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	45	68	45	68	0.00
27/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	45	68	45	68	0.00
27/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	45	68	45	68	0.00
27/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2945	2696	2945	2696	0.00
27/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	55	71	55	71	0.00
27/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2413	2179	2413	2179	0.00
27/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	123	154	123	154	0.00
27/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	831	735	831	735	0.00
27/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1540	1710	1540	1710	0.00
27/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1271	1118	1271	1118	0.00
27/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	407	512	407	512	0.00
27/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1208	1061	1208	1061	0.00
27/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	444	554	444	554	0.00
27/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1147	1006	1147	1006	0.00
27/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	483	599	483	599	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
27/02/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	994	901	994	901	0.00
27/02/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1833	2001	1833	2001	0.00
27/02/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	969	878	969	878	0.00
27/02/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1907	2077	1907	2077	0.00
27/02/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	2170	1968	2170	1968	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
27/02/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	2170	1968	2170	1968	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
27/02/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	2170	1968	2170	1968	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
27/02/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	2170	1968	2170	1968	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
27/02/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	2170	1968	2170	1968	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
27/02/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	2170	1968	2170	1968	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
27/02/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	309	367	309	367	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
27/02/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	309	367	309	367	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
27/02/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	309	367	309	367	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
27/02/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	309	367	309	367	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
27/02/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	309	367	309	367	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
27/02/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	309	367	309	367	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
27/02/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	309	367	309	367	0.00
27/02/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	309	367	309	367	0.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13714.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	313	229	313	229	0.00
27/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	313	229	313	229	0.00
27/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	313	229	313	229	0.00
27/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	287	402	287	402	0.00
27/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	287	402	287	402	0.00
27/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	287	402	287	402	0.00
27/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1046	963	1046	963	0.00
27/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1046	963	1046	963	0.00
27/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1046	963	1046	963	0.00
27/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1308	1443	1308	1443	0.00
27/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1308	1443	1308	1443	0.00
27/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1308	1443	1308	1443	0.00
27/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1081	994	1081	994	0.00
27/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1081	994	1081	994	0.00
27/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1081	994	1081	994	0.00
27/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1081	994	1081	994	0.00
27/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1081	994	1081	994	0.00
27/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1242	1374	1242	1374	0.00
27/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1242	1374	1242	1374	0.00
27/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1242	1374	1242	1374	0.00
27/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1242	1374	1242	1374	0.00
27/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1242	1374	1242	1374	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
27/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	789	700	789	700	0.00
27/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	810	928	810	928	0.00
27/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	753	668	753	668	0.00
27/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	873	995	873	995	0.00
27/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	293	214	293	214	0.00
27/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	317	436	317	436	0.00
27/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1014	933	1014	933	0.00
27/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1014	933	1014	933	0.00
27/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1014	933	1014	933	0.00
27/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1375	1514	1375	1514	0.00
27/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1375	1514	1375	1514	0.00
27/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1375	1514	1375	1514	0.00
27/02/2009	£ / R On 14-September-09	6.75	Call	Currency Future	998	919	998	919	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
27/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	998	919	998	919	0.00
27/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	998	919	998	919	0.00
27/02/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1409	1549	1409	1549	0.00
27/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1409	1549	1409	1549	0.00
27/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1409	1549	1409	1549	0.00
27/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1135	1043	1135	1043	0.00
27/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1146	1274	1146	1274	0.00
27/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1192	1096	1192	1096	0.00
27/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1192	1096	1192	1096	0.00
27/02/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1192	1096	1192	1096	0.00
27/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1053	1176	1053	1176	0.00
27/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1053	1176	1053	1176	0.00
27/02/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1053	1176	1053	1176	0.00
27/02/2009	£ / R On 12-June-09	9.00	Call	Currency Future	913	815	913	815	0.00
27/02/2009	£ / R On 12-June-09	9.00	Put	Currency Future	634	742	634	742	0.00
27/02/2009	£ / R On 14-September-09	6.75	Call	Currency Future	938	864	938	864	0.00
27/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	938	864	938	864	0.00
27/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	938	864	938	864	0.00
27/02/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1549	1694	1549	1694	0.00
27/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1549	1694	1549	1694	0.00
27/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1549	1694	1549	1694	0.00
27/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	923	851	923	851	0.00
27/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	923	851	923	851	0.00
27/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	923	851	923	851	0.00
27/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1584	1731	1584	1731	0.00
27/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1584	1731	1584	1731	0.00
27/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1584	1731	1584	1731	0.00
27/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	588	446	588	446	0.00
27/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	113	168	113	168	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
27/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	451	328	451	328	0.00
27/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	176	250	176	250	0.00
27/02/2009	£ / R On 16-March-09	8.45	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	8.60	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	8.55	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 12-June-09	8.00	Call	Currency Future	110	97	110	97	0.00
27/02/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3281	3474	3281	3474	0.00
27/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	167	147	167	147	0.00
27/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2787	2974	2787	2974	0.00
27/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	1	1	1	1	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
27/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	2976	3174	2976	3174	0.00
27/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	133	117	133	117	0.00
27/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3054	3244	3054	3244	0.00
27/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	0	1	0	1	0.00
27/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	3325	3523	3325	3523	0.00
27/02/2009	£ / R On 12-June-09	8.00	Call	Currency Future	119	105	119	105	0.00
27/02/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3190	3382	3190	3382	0.00
27/02/2009	£ / R On 16-March-09	8.55	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	8.45	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	7.25	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	6.75	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1423	1615	1423	1615	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
27/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	828	735	828	735	0.00
27/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	749	862	749	862	0.00
27/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1153	1060	1153	1060	0.00
27/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1153	1060	1153	1060	0.00
27/02/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1153	1060	1153	1060	0.00
27/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1115	1241	1115	1241	0.00
27/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1115	1241	1115	1241	0.00
27/02/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1115	1241	1115	1241	0.00
27/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	952	877	952	877	0.00
27/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	952	877	952	877	0.00
27/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	952	877	952	877	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
27/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1513	1657	1513	1657	0.00
27/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1513	1657	1513	1657	0.00
27/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1513	1657	1513	1657	0.00
27/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	744	584	744	584	0.00
27/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	68	106	68	106	0.00
27/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	664	512	664	512	0.00
27/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	89	135	89	135	0.00
27/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	517	384	517	384	0.00
27/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	142	206	142	206	0.00
27/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1143	1026	1143	1026	0.00
27/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	463	553	463	553	0.00
27/02/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1082	970	1082	970	0.00
27/02/2009	£ / R On 12-June-09	9.00	Put	Currency Future	503	597	503	597	0.00
27/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	914	741	914	741	0.00
27/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	39	63	39	63	0.00
27/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	827	660	827	660	0.00
27/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	52	83	52	83	0.00
27/02/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1557	1437	1557	1437	0.00
27/02/2009	£ / R On 14-September-09	265.00	Put	Currency Future	718	817	718	817	0.00
27/02/2009	£ / R On 12-June-09	10.00	Call	Currency Future	1024	916	1024	916	0.00
27/02/2009	£ / R On 12-June-09	10.25	Call	Currency Future	1024	916	1024	916	0.00
27/02/2009	£ / R On 12-June-09	9.50	Call	Currency Future	1024	916	1024	916	0.00
27/02/2009	£ / R On 12-June-09	8.75	Call	Currency Future	1024	916	1024	916	0.00
27/02/2009	£ / R On 12-June-09	10.00	Put	Currency Future	545	643	545	643	0.00
27/02/2009	£ / R On 12-June-09	10.25	Put	Currency Future	545	643	545	643	0.00
27/02/2009	£ / R On 12-June-09	9.50	Put	Currency Future	545	643	545	643	0.00
27/02/2009	£ / R On 12-June-09	8.75	Put	Currency Future	545	643	545	643	0.00
27/02/2009	£ / R On 12-June-09	8.50	Call	Currency Future	789	700	789	700	0.00
27/02/2009	£ / R On 12-June-09	8.50	Put	Currency Future	810	928	810	928	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
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5884.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2900.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 14-September-09	7.45	Call	Currency Future	1034	935	1034	935	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
27/02/2009	€ / R On 14-September-09	7.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	6.90	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.65	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.15	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.40	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.65	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.65	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.40	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.65	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.90	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.15	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.40	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.40	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.60	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.85	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.60	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.60	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.50	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.50	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.55	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.05	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.45	Call	Currency Future	1034	935	1034	935	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
27/02/2009	€ / R On 14-September-09	11.70	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.00	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.75	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.00	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.55	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	6.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.45	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.70	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	6.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.60	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.35	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.60	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	14.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.45	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.70	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.95	Call	Currency Future	1034	935	1034	935	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
27/02/2009	€ / R On 14-September-09	11.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	14.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.55	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.05	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.55	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.75	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.35	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.85	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.35	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.85	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.35	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.85	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.35	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.25	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.75	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.25	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.75	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.25	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.50	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	12.00	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.50	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	11.00	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.50	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.35	Call	Currency Future	1034	935	1034	935	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
27/02/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.75	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.90	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.40	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.35	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.15	Call	Currency Future	1034	935	1034	935	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
27/02/2009	€ / R On 14-September-09	9.05	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.85	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.85	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.70	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	9.00	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.90	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.65	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.55	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.45	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.35	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.25	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.15	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.05	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.95	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.85	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.90	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.70	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.80	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.60	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.20	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.70	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.60	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.20	Call	Currency Future	1034	935	1034	935	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
27/02/2009	€ / R On 14-September-09	8.10	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.00	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.90	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.50	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.40	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	8.30	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	7.45	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	6.90	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.65	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.90	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.15	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.40	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.65	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.65	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.40	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.65	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.90	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.15	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.40	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.65	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.40	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.60	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.85	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.60	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.60	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.50	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.50	Put	Currency Future	945	1061	945	1061	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
27/02/2009	€ / R On 14-September-09	13.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.55	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.05	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.45	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.70	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.45	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.00	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.75	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.00	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.55	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	6.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.45	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.70	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	6.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.85	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.60	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	14.10	Put	Currency Future	945	1061	945	1061	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
27/02/2009	€ / R On 14-September-09	13.35	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.60	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	14.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.45	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.70	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.45	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	14.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	13.55	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.05	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.55	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.75	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.35	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.85	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.35	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.85	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.35	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.85	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.35	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.25	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.75	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.25	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.75	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.25	Put	Currency Future	945	1061	945	1061	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
27/02/2009	€ / R On 14-September-09	10.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.50	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	12.00	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.50	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	11.00	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.50	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.35	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.15	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.75	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.55	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.70	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.90	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.70	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.50	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.40	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.40	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	10.00	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.60	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.40	Put	Currency Future	945	1061	945	1061	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
27/02/2009	€ / R On 14-September-09	9.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.45	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.35	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.25	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.15	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.05	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.85	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.75	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.85	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.70	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	9.00	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.90	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.65	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.55	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.45	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.35	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.25	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.15	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.05	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.95	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.85	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.90	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.70	Put	Currency Future	945	1061	945	1061	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
27/02/2009	€ / R On 14-September-09	8.80	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.60	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.70	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.60	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.20	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.10	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.00	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	7.90	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.50	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.40	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.30	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 14-September-09	8.75	Call	Currency Future	944	853	944	853	0.00
27/02/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1105	1230	1105	1230	0.00
27/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	397	276	397	276	0.00
27/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	176	248	176	248	0.00
27/02/2009	€ / R On 14-September-09	265.00	Call	Currency Future	768	693	768	693	0.00
27/02/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1429	1569	1429	1569	0.00
27/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	492	441	492	441	0.00
27/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1094	1246	1094	1246	0.00
27/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	185	141	185	141	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
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1091	1275	1091	1275	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
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	340	305	340	305	0.00
27/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1443	1610	1443	1610	0.00
27/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	6.75	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	6.50	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	6.25	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1062	1212	1062	1212	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
27/02/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	75	63	75	63	0.00
27/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	904	1086	904	1086	0.00
27/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	12	10	12	10	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2541	2732	2541	2732	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	4	0	4	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3329	3527	3329	3527	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	1	0	1	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
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	4129	4323	4129	4323	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2222	2031	2222	2031	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1	3	1	3	0.00
27/02/2009	€ / R On 16-March-09	230.00	Call	Currency Future	1439	1255	1439	1255	0.00
27/02/2009	€ / R On 16-March-09	230.00	Put	Currency Future	18	28	18	28	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	38	31	38	31	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1817	2003	1817	2003	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	9	10	9	10	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2589	2782	2589	2782	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	4179	4373	4179	4373	0.00
27/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1	4	1	4	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
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	3	0	3	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
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 12-June-09	8.20	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	8.30	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	673	601	673	601	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
27/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	6.75	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	8.20	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	8.30	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 12-June-09	6.75	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2721	2528	2721	2528	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
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	8.30	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	8.20	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	8.30	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	8.20	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	8.30	Put	Currency Future	3	8	3	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
27/02/2009	€ / R On 16-March-09	8.20	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	8.60	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	6.25	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	6.00	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1332	1517	1332	1517	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
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2621	2428	2621	2428	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1826	1638	1826	1638	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	5	11	5	11	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	50	42	50	42	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1429	1614	1429	1614	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1	6	1	6	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2980	3179	2980	3179	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3779	3974	3779	3974	0.00
27/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2471	2278	2471	2278	0.00
27/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2471	2278	2471	2278	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2471	2278	2471	2278	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2471	2278	2471	2278	0.00
27/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	2471	2278	2471	2278	0.00
27/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	2471	2278	2471	2278	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2471	2278	2471	2278	0.00
27/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	1	0	1	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
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0		1	0	1	0.00
27/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	0		1	0	1	0.00
27/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	0		1	0	1	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0		1	0	1	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1680		1494	1680	1494	0.00
27/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1680		1494	1680	1494	0.00
27/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	1680		1494	1680	1494	0.00
27/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	1680		1494	1680	1494	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1680		1494	1680	1494	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	9		16	9	16	0.00
27/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	9		16	9	16	0.00
27/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	9		16	9	16	0.00
27/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	9		16	9	16	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	9		16	9	16	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	17		13	17	13	0.00
27/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	17		13	17	13	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	17		13	17	13	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	17		13	17	13	0.00
27/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	17		13	17	13	0.00
27/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	17		13	17	13	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	17		13	17	13	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2346		2536	2346	2536	0.00
27/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2346		2536	2346	2536	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2346		2536	2346	2536	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2346		2536	2346	2536	0.00
27/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2346		2536	2346	2536	0.00
27/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2346		2536	2346	2536	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2346		2536	2346	2536	0.00
27/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	0		5	0	5	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
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3129	3328	3129	3328	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3129	3328	3129	3328	0.00
27/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3129	3328	3129	3328	0.00
27/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	3129	3328	3129	3328	0.00
27/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	3129	3328	3129	3328	0.00
27/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3129	3328	3129	3328	0.00
27/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	367	329	367	329	0.00
27/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	367	329	367	329	0.00
27/02/2009	€ / R On 12-June-09	8.55	Call	Currency Future	367	329	367	329	0.00
27/02/2009	€ / R On 12-June-09	8.45	Call	Currency Future	367	329	367	329	0.00
27/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	367	329	367	329	0.00
27/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1370	1534	1370	1534	0.00
27/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1370	1534	1370	1534	0.00
27/02/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1370	1534	1370	1534	0.00
27/02/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1370	1534	1370	1534	0.00
27/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1370	1534	1370	1534	0.00
27/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	340	305	340	305	0.00
27/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	340	305	340	305	0.00
27/02/2009	€ / R On 12-June-09	9.05	Call	Currency Future	340	305	340	305	0.00
27/02/2009	€ / R On 12-June-09	8.95	Call	Currency Future	340	305	340	305	0.00
27/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	340	305	340	305	0.00
27/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1443	1610	1443	1610	0.00
27/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1443	1610	1443	1610	0.00
27/02/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1443	1610	1443	1610	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
27/02/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1443	1610	1443	1610	0.00
27/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1443	1610	1443	1610	0.00
27/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2371	2179	2371	2179	0.00
27/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	1583	1399	1583	1399	0.00
27/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	13	21	13	21	0.00
27/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	3229	3427	3229	3427	0.00
27/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	4029	4224	4029	4224	0.00
27/02/2009	€ / R On 14-September-09	265.00	Call	Currency Future	602	541	602	541	0.00
27/02/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1763	1917	1763	1917	0.00
27/02/2009	€ / R On 14-September-09	8.00	Call	Currency Future	681	613	681	613	0.00
27/02/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1592	1739	1592	1739	0.00
27/02/2009	€ / R On 14-September-09	7.75	Call	Currency Future	649	583	649	583	0.00
27/02/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1660	1809	1660	1809	0.00
27/02/2009	€ / R On 14-September-09	16.05	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.85	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.75	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.10	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.80	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.70	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.10	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.00	Call	Currency Future	1112	1008	1112	1008	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
27/02/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.80	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.70	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.65	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.45	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.35	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.25	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.65	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.35	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.05	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.85	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.80	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.70	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.30	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.20	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.45	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.35	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.25	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.15	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.05	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.95	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.85	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.75	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1112	1008	1112	1008	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
27/02/2009	€ / R On 14-September-09	17.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.50	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.50	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.30	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.20	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	18.00	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.80	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	17.05	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.95	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.85	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.75	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.65	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.35	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.25	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.15	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.05	Call	Currency Future	1112	1008	1112	1008	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
27/02/2009	€ / R On 14-September-09	15.95	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.85	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.75	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.50	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.20	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.30	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.20	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.10	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.10	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.00	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.80	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.65	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.80	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1112	1008	1112	1008	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
27/02/2009	€ / R On 14-September-09	15.80	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.70	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.50	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.50	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.45	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.35	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.25	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.20	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.00	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.90	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.80	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.70	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.95	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.85	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.75	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.65	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.55	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.45	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	14.35	Call	Currency Future	1112	1008	1112	1008	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
27/02/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	16.05	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.85	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.75	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.30	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.20	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.10	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.90	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.80	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.70	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.10	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.00	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.90	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.80	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.70	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.65	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.45	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.35	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.25	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.65	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.35	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.05	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.85	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.80	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.70	Put	Currency Future	823	934	823	934	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
27/02/2009	€ / R On 14-September-09	18.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.30	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.20	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.45	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.35	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.25	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.15	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.05	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.95	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.85	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.75	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.10	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.90	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.70	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.50	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.30	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.20	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.50	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.30	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.20	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.10	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	18.00	Put	Currency Future	823	934	823	934	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
27/02/2009	€ / R On 14-September-09	17.90	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.80	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.70	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	17.05	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.95	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.85	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.75	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.65	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.45	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.35	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.25	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.15	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.05	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.95	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.85	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.75	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.65	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.50	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.20	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.90	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.30	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.20	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.10	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.90	Put	Currency Future	823	934	823	934	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
27/02/2009	€ / R On 14-September-09	15.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.10	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	16.00	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.90	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.80	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.90	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.15	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.05	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.65	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.30	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.80	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.65	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.80	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.70	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.50	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.10	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.50	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.45	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.35	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.25	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.40	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.30	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.20	Put	Currency Future	823	934	823	934	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
27/02/2009	€ / R On 14-September-09	15.10	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.00	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.90	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.80	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.70	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.15	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	15.05	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.95	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.85	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.75	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.65	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.55	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.45	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.35	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	14.60	Put	Currency Future	823	934	823	934	0.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	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
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	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
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	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
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	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
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	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
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	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
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	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
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	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
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	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
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	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
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4652.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1298	1202	1298	1202	0.00
27/02/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	77	94	77	94	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	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
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10454.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5000.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	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
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	1120	1479	1120	1479	386.00
27/02/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	5599	4819	5599	4819	0.00
27/02/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	4089	4640	4089	4640	0.00
27/02/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6811	6181	6811	6181	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2500.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	7224	8333	7224	8333	5000.00
27/02/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	17535	16081	17535	16081	0.00
27/02/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	387	600	387	600	97.00
27/02/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	23625	21381	23625	21381	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	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
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	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
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	3564	4033	3564	4033	0.00
27/02/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5020	4536	5020	4536	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	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
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	3788	4315	3788	4315	0.00
27/02/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	9263	8522	9263	8522	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	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
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	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
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	4144	4714	4144	4714	0.00
27/02/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	10390	9585	10390	9585	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2179.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	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
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	3144	3595	3144	3595	0.00
27/02/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3900	3468	3900	3468	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	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
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	4250	4800	4250	4800	0.00
27/02/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	11075	10289	11075	10289	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	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
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	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
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5493.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5493.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5493.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5493.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5493.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5493.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5493.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5493.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	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
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12986.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	481	488	481	488	0.00
27/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	481	488	481	488	0.00
27/02/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	502	560	502	560	0.00
27/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	502	560	502	560	0.00
27/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	318	321	318	321	0.00
27/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	404	454	404	454	0.00
27/02/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	447	455	447	455	0.00
27/02/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	568	627	568	627	0.00
27/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	416	425	416	425	0.00
27/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	637	696	637	696	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	388	397	388	397	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	709	769	709	769	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	363	372	363	372	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	783	844	783	844	0.00
27/02/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	31	35	31	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
27/02/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	962	1017	962	1017	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
27/02/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	285	296	285	296	0.00
27/02/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	955	1018	955	1018	0.00
27/02/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	519	524	519	524	0.00
27/02/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	440	496	440	496	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	330	340	330	340	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	850	912	850	912	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	299	310	299	310	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	920	982	920	982	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	245	257	245	257	0.00
27/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	245	257	245	257	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1066	1129	1066	1129	0.00
27/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1066	1129	1066	1129	0.00
27/02/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	221	233	221	233	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
27/02/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1142	1205	1142	1205	0.00