



Derivatives Weekly Statistics Report

From 2009/03/09 To 2009/03/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2009	\$ / R On 16-March-09			Currency Future	10.0000	10.0243	9.9980	10.0243	74891.00
13/03/2009	\$ / R On 16-March-09			Currency Future	10.0000	10.0243	9.9980	10.0243	74891.00
13/03/2009	\$ / R On 16-March-09			Currency Future	10.0000	10.0243	9.9980	10.0243	74891.00
13/03/2009	\$ / R On 16-March-09			Currency Future	10.0000	10.0243	9.9980	10.0243	74891.00
13/03/2009	\$ / R On 16-March-09			Currency Future	10.0000	10.0243	9.9980	10.0243	74891.00
13/03/2009	\$ / R On 16-March-09			Currency Future	10.0000	10.0243	9.9980	10.0243	74891.00
13/03/2009	\$ / R On 16-March-09			Currency Future	10.0000	10.0243	9.9980	10.0243	74891.00
13/03/2009	\$ / R On 16-March-09			Currency Future	10.0000	10.0243	9.9980	10.0243	74891.00
13/03/2009	\$ / R On 15-March-10			Currency Future	10.5700	10.6108	10.5672	10.6108	0.00
13/03/2009	\$ / R On 15-March-10			Currency Future	10.5700	10.6108	10.5672	10.6108	0.00
13/03/2009	\$ / R On 15-March-10			Currency Future	10.5700	10.6108	10.5672	10.6108	0.00
13/03/2009	\$ / R On 15-March-10			Currency Future	10.5700	10.6108	10.5672	10.6108	0.00
13/03/2009	\$ / R On 15-March-10			Currency Future	10.5700	10.6108	10.5672	10.6108	0.00
13/03/2009	\$ / R On 15-March-10			Currency Future	10.5700	10.6108	10.5672	10.6108	0.00
13/03/2009	\$ / R On 15-March-10			Currency Future	10.5700	10.6108	10.5672	10.6108	0.00
13/03/2009	\$ / R On 15-March-10			Currency Future	10.5700	10.6108	10.5672	10.6108	0.00
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00
13/03/2009	\$ / R On 12-June-09			Currency Future	10.1900	10.2203	10.1897	10.2203	152599.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-September-09			Currency Future	10.3300	10.3675	10.3333	10.3675	1673.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-December-09			Currency Future	10.4500	10.4929	10.4527	10.4929	175.00
13/03/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	787	800	787	800	0.00
13/03/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	787	800	787	800	0.00
13/03/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	787	800	787	800	0.00
13/03/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	954	933	954	933	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
13/03/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	954	933	954	933	0.00
13/03/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	954	933	954	933	0.00
13/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	935	952	935	952	0.00
13/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	935	952	935	952	0.00
13/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	935	952	935	952	0.00
13/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1282	1259	1282	1259	0.00
13/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1282	1259	1282	1259	0.00
13/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1282	1259	1282	1259	0.00
13/03/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	904	921	904	921	0.00
13/03/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1351	1328	1351	1328	0.00
13/03/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	625	654	625	654	0.00
13/03/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	625	654	625	654	0.00
13/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	625	654	625	654	0.00
13/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	625	654	625	654	0.00
13/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	625	654	625	654	0.00
13/03/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	485	484	485	484	0.00
13/03/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	485	484	485	484	0.00
13/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	485	484	485	484	0.00
13/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	485	484	485	484	0.00
13/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	485	484	485	484	0.00
13/03/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	859	874	859	874	0.00
13/03/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	826	806	826	806	0.00
13/03/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	565	595	565	595	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
13/03/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	565	595	565	595	0.00
13/03/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	575	575	575	575	0.00
13/03/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	822	836	822	836	0.00
13/03/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	822	836	822	836	0.00
13/03/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	822	836	822	836	0.00
13/03/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	889	868	889	868	0.00
13/03/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	889	868	889	868	0.00
13/03/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	889	868	889	868	0.00
13/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1184	1202	1184	1202	0.00
13/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	831	809	831	809	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
13/03/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	919	932	919	932	0.00
13/03/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	736	715	736	715	0.00
13/03/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	25	27	25	27	0.00
13/03/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	427	403	427	403	0.00
13/03/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	2302	2276	2302	2276	0.00
13/03/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	6	8	6	8	3500.00
13/03/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	908	884	908	884	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
13/03/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	908	884	908	884	0.00
13/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1021	1035	1021	1035	0.00
13/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	588	568	588	568	0.00
13/03/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	745	759	745	759	0.00
13/03/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	745	759	745	759	0.00
13/03/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	745	759	745	759	0.00
13/03/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	745	759	745	759	0.00
13/03/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	745	759	745	759	0.00
13/03/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1793	1767	1793	1767	0.00
13/03/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1793	1767	1793	1767	0.00
13/03/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1793	1767	1793	1767	0.00
13/03/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1793	1767	1793	1767	0.00
13/03/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1793	1767	1793	1767	0.00
13/03/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1198	1225	1198	1225	0.00
13/03/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	0	1	0	1	0.00
13/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1640	1673	1640	1673	0.00
13/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	50	53	50	53	0.00
13/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1214	1249	1214	1249	0.00
13/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	124	128	124	128	0.00
13/03/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	247	251	247	251	0.00
13/03/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1358	1330	1358	1330	0.00
13/03/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	310	314	310	314	0.00
13/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	310	314	310	314	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
13/03/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	310	314	310	314	0.00
13/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	310	314	310	314	0.00
13/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	310	314	310	314	0.00
13/03/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1170	1144	1170	1144	0.00
13/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1170	1144	1170	1144	0.00
13/03/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1170	1144	1170	1144	0.00
13/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1170	1144	1170	1144	0.00
13/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1170	1144	1170	1144	0.00
13/03/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2138	2169	2138	2169	0.00
13/03/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	185	176	185	176	0.00
13/03/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1362	1382	1362	1382	0.00
13/03/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	609	589	609	589	0.00
13/03/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	445	456	445	456	0.00
13/03/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3292	3263	3292	3263	0.00
13/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1910	1939	1910	1939	0.00
13/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1910	1939	1910	1939	0.00
13/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1910	1939	1910	1939	0.00
13/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	257	246	257	246	0.00
13/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	257	246	257	246	0.00
13/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	257	246	257	246	0.00
13/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1518	1540	1518	1540	0.00
13/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1518	1540	1518	1540	0.00
13/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1518	1540	1518	1540	0.00
13/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	466	447	466	447	0.00
13/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	466	447	466	447	0.00
13/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	466	447	466	447	0.00
13/03/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1311	1336	1311	1336	0.00
13/03/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1311	1336	1311	1336	0.00
13/03/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1311	1336	1311	1336	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
13/03/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1094	1075	1094	1075	0.00
13/03/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1094	1075	1094	1075	0.00
13/03/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1094	1075	1094	1075	0.00
13/03/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	1693	1722	1693	1722	0.00
13/03/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	626	611	626	611	0.00
13/03/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	749	781	749	781	0.00
13/03/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	749	781	749	781	0.00
13/03/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	749	781	749	781	0.00
13/03/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	1	7	1	7	0.00
13/03/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	1	7	1	7	0.00
13/03/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	1	7	1	7	0.00
13/03/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	553	589	553	589	0.00
13/03/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	553	589	553	589	0.00
13/03/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	553	589	553	589	0.00
13/03/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	5	15	5	15	0.00
13/03/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	5	15	5	15	0.00
13/03/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	5	15	5	15	0.00
13/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2820	2856	2820	2856	0.00
13/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	67	63	67	63	0.00
13/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2299	2332	2299	2332	0.00
13/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	147	139	147	139	0.00
13/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	794	808	794	808	0.00
13/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1641	1616	1641	1616	0.00
13/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1179	1196	1179	1196	0.00
13/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	446	429	446	429	0.00
13/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1119	1135	1119	1135	0.00
13/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	485	468	485	468	0.00
13/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1066	1081	1066	1081	0.00
13/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	533	514	533	514	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
13/03/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	894	913	894	913	0.00
13/03/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2027	2002	2027	2002	0.00
13/03/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	871	889	871	889	0.00
13/03/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2104	2079	2104	2079	0.00
13/03/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1977	2010	1977	2010	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
13/03/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	1977	2010	1977	2010	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
13/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	1977	2010	1977	2010	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
13/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1977	2010	1977	2010	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
13/03/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1977	2010	1977	2010	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
13/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1977	2010	1977	2010	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
13/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1977	2010	1977	2010	0.00
13/03/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	410	399	410	399	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
13/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	410	399	410	399	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
13/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	410	399	410	399	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
13/03/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	410	399	410	399	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
13/03/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	410	399	410	399	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
13/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	410	399	410	399	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
13/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	410	399	410	399	0.00
13/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	616	634	616	634	0.00
13/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3199	3173	3199	3173	0.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 16-March-09			Currency Future	14.0000	13.8143	14.0019	13.8143	3241.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00
13/03/2009	£ / R On 12-June-09			Currency Future	14.2800	14.0906	14.2761	14.0906	6990.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-September-09			Currency Future	14.4900	14.3097	14.4938	14.3097	3247.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 14-December-09			Currency Future	14.5100	14.3259	14.5088	14.3259	0.00
13/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	122	84	122	84	0.00
13/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	120	270	120	270	0.00
13/03/2009	£ / R On 12-June-09	8.50	Call	Currency Future	601	543	601	543	0.00
13/03/2009	£ / R On 12-June-09	8.50	Put	Currency Future	975	1103	975	1103	0.00
13/03/2009	£ / R On 14-September-09	6.75	Call	Currency Future	843	760	843	760	0.00
13/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	843	760	843	760	0.00
13/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	843	760	843	760	0.00
13/03/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1600	1701	1600	1701	0.00
13/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1600	1701	1600	1701	0.00
13/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1600	1701	1600	1701	0.00
13/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	65	57	65	57	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
13/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	463	642	463	642	0.00
13/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	964	891	964	891	0.00
13/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1320	1431	1320	1431	0.00
13/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	72	59	72	59	0.00
13/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	72	59	72	59	0.00
13/03/2009	£ / R On 16-March-09	9.25	Call	Currency Future	72	59	72	59	0.00
13/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	420	594	420	594	0.00
13/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	420	594	420	594	0.00
13/03/2009	£ / R On 16-March-09	9.25	Put	Currency Future	420	594	420	594	0.00
13/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	889	812	889	812	0.00
13/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	889	812	889	812	0.00
13/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	889	812	889	812	0.00
13/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1495	1603	1495	1603	0.00
13/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1495	1603	1495	1603	0.00
13/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1495	1603	1495	1603	0.00
13/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	918	849	918	849	0.00
13/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	918	849	918	849	0.00
13/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	918	849	918	849	0.00
13/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	918	849	918	849	0.00
13/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	918	849	918	849	0.00
13/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1424	1539	1424	1539	0.00
13/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1424	1539	1424	1539	0.00
13/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1424	1539	1424	1539	0.00
13/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1424	1539	1424	1539	0.00
13/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1424	1539	1424	1539	0.00
13/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	948	876	948	876	0.00
13/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	948	876	948	876	0.00
13/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	948	876	948	876	0.00
13/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	948	876	948	876	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
13/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	948	876	948	876	0.00
13/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	948	876	948	876	0.00
13/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	948	876	948	876	0.00
13/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1354	1467	1354	1467	0.00
13/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1354	1467	1354	1467	0.00
13/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1354	1467	1354	1467	0.00
13/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1354	1467	1354	1467	0.00
13/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1354	1467	1354	1467	0.00
13/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1354	1467	1354	1467	0.00
13/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1354	1467	1354	1467	0.00
13/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	601	543	601	543	0.00
13/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	975	1103	975	1103	0.00
13/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	573	518	573	518	0.00
13/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1047	1177	1047	1177	0.00
13/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	948	876	948	876	0.00
13/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1354	1467	1354	1467	0.00
13/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	862	777	862	777	0.00
13/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	862	777	862	777	0.00
13/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	862	777	862	777	0.00
13/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1568	1668	1568	1668	0.00
13/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1568	1668	1568	1668	0.00
13/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1568	1668	1568	1668	0.00
13/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1012	936	1012	936	0.00
13/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1012	936	1012	936	0.00
13/03/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1012	936	1012	936	0.00
13/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1219	1326	1219	1326	0.00
13/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1219	1326	1219	1326	0.00
13/03/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1219	1326	1219	1326	0.00
13/03/2009	£ / R On 12-June-09	9.00	Call	Currency Future	698	630	698	630	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
13/03/2009	£ / R On 12-June-09	9.00	Put	Currency Future	772	889	772	889	0.00
13/03/2009	£ / R On 14-September-09	6.75	Call	Currency Future	774	695	774	695	0.00
13/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	774	695	774	695	0.00
13/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	774	695	774	695	0.00
13/03/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1730	1836	1730	1836	0.00
13/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1730	1836	1730	1836	0.00
13/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1730	1836	1730	1836	0.00
13/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	757	680	757	680	0.00
13/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	757	680	757	680	0.00
13/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	757	680	757	680	0.00
13/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1763	1870	1763	1870	0.00
13/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1763	1870	1763	1870	0.00
13/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1763	1870	1763	1870	0.00
13/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	179	101	179	101	0.00
13/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	77	187	77	187	0.00
13/03/2009	£ / R On 16-March-09	7.00	Call	Currency Future	104	76	104	76	0.00
13/03/2009	£ / R On 16-March-09	7.00	Put	Currency Future	202	361	202	361	0.00
13/03/2009	£ / R On 16-March-09	8.45	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	8.60	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	8.55	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	9.25	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	8.50	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	8.25	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	8.00	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	0	1	0	1	0.00
13/03/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1948	2136	1948	2136	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
13/03/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1948	2136	1948	2136	0.00
13/03/2009	£ / R On 12-June-09	8.00	Call	Currency Future	54	45	54	45	0.00
13/03/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3578	3755	3578	3755	0.00
13/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	89	74	89	74	0.00
13/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3063	3234	3063	3234	0.00
13/03/2009	£ / R On 16-March-09	7.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	£ / R On 16-March-09	7.00	Put	Currency Future	3348	3536	3348	3536	0.00
13/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	68	57	68	57	0.00
13/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3342	3516	3342	3516	0.00
13/03/2009	£ / R On 16-March-09	8.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	£ / R On 16-March-09	8.25	Put	Currency Future	3698	3886	3698	3886	0.00
13/03/2009	£ / R On 12-June-09	8.00	Call	Currency Future	59	50	59	50	0.00
13/03/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3483	3659	3483	3659	0.00
13/03/2009	£ / R On 16-March-09	8.55	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.45	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.50	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.25	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.00	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
13/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	7.25	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	7.00	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	6.75	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1749	1937	1749	1937	0.00
13/03/2009	£ / R On 16-March-09	9.25	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.50	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.25	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	8.00	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1	1	1	1	0.00
13/03/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1849	2036	1849	2036	0.00
13/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1849	2036	1849	2036	0.00
13/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1849	2036	1849	2036	0.00
13/03/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1849	2036	1849	2036	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
13/03/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1849	2036	1849	2036	0.00
13/03/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1849	2036	1849	2036	0.00
13/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1849	2036	1849	2036	0.00
13/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1849	2036	1849	2036	0.00
13/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	631	570	631	570	0.00
13/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	905	1030	905	1030	0.00
13/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	979	905	979	905	0.00
13/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	979	905	979	905	0.00
13/03/2009	£ / R On 14-September-09	8.00	Call	Currency Future	979	905	979	905	0.00
13/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1286	1396	1286	1396	0.00
13/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1286	1396	1286	1396	0.00
13/03/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1286	1396	1286	1396	0.00
13/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	791	711	791	711	0.00
13/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	791	711	791	711	0.00
13/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	791	711	791	711	0.00
13/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1697	1801	1697	1801	0.00
13/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1697	1801	1697	1801	0.00
13/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1697	1801	1697	1801	0.00
13/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	361	223	361	223	0.00
13/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	59	109	59	109	0.00
13/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	268	142	268	142	0.00
13/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	66	128	66	128	0.00
13/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	855	773	855	773	0.00
13/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	529	632	529	632	0.00
13/03/2009	£ / R On 12-June-09	9.00	Call	Currency Future	814	735	814	735	0.00
13/03/2009	£ / R On 12-June-09	9.00	Put	Currency Future	587	694	587	694	0.00
13/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	525	398	525	398	0.00
13/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	24	84	24	84	0.00
13/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	440	308	440	308	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
13/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	38	94	38	94	0.00
13/03/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1290	1184	1290	1184	0.00
13/03/2009	£ / R On 14-September-09	265.00	Put	Currency Future	796	874	796	874	0.00
13/03/2009	£ / R On 12-June-09	10.00	Call	Currency Future	774	698	774	698	0.00
13/03/2009	£ / R On 12-June-09	10.25	Call	Currency Future	774	698	774	698	0.00
13/03/2009	£ / R On 12-June-09	9.50	Call	Currency Future	774	698	774	698	0.00
13/03/2009	£ / R On 12-June-09	8.75	Call	Currency Future	774	698	774	698	0.00
13/03/2009	£ / R On 12-June-09	10.00	Put	Currency Future	648	757	648	757	0.00
13/03/2009	£ / R On 12-June-09	10.25	Put	Currency Future	648	757	648	757	0.00
13/03/2009	£ / R On 12-June-09	9.50	Put	Currency Future	648	757	648	757	0.00
13/03/2009	£ / R On 12-June-09	8.75	Put	Currency Future	648	757	648	757	0.00
13/03/2009	£ / R On 14-September-09	9.25	Call	Currency Future	1218	1128	1218	1128	0.00
13/03/2009	£ / R On 14-September-09	9.25	Put	Currency Future	874	969	874	969	0.00
13/03/2009	£ / R On 14-September-09	9.00	Call	Currency Future	1029	951	1029	951	0.00
13/03/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1185	1291	1185	1291	0.00
13/03/2009	£ / R On 14-September-09	9.25	Call	Currency Future	875	795	875	795	0.00
13/03/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1531	1635	1531	1635	0.00
13/03/2009	€ / R On 16-March-09			Currency Future	12.9100	12.8085	12.9140	12.8085	3066.00
13/03/2009	€ / R On 16-March-09			Currency Future	12.9100	12.8085	12.9140	12.8085	3066.00
13/03/2009	€ / R On 16-March-09			Currency Future	12.9100	12.8085	12.9140	12.8085	3066.00
13/03/2009	€ / R On 16-March-09			Currency Future	12.9100	12.8085	12.9140	12.8085	3066.00
13/03/2009	€ / R On 16-March-09			Currency Future	12.9100	12.8085	12.9140	12.8085	3066.00
13/03/2009	€ / R On 16-March-09			Currency Future	12.9100	12.8085	12.9140	12.8085	3066.00
13/03/2009	€ / R On 16-March-09			Currency Future	12.9100	12.8085	12.9140	12.8085	3066.00
13/03/2009	€ / R On 16-March-09			Currency Future	12.9100	12.8085	12.9140	12.8085	3066.00
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00
13/03/2009	€ / R On 12-June-09			Currency Future	13.1600	13.0605	13.1631	13.0605	15034.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-September-09			Currency Future	13.3600	13.2615	13.3620	13.2615	217.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 14-December-09			Currency Future	13.5300	13.4370	13.5309	13.4370	0.00
13/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	492	476	492	476	0.00
13/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	979	1066	979	1066	0.00
13/03/2009	€ / R On 14-September-09	265.00	Call	Currency Future	788	773	788	773	0.00
13/03/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1326	1412	1326	1412	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
13/03/2009	€ / R On 14-September-09	7.45	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	6.90	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.65	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.15	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.40	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.65	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.65	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.40	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.65	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.90	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.15	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.40	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.40	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.60	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.85	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.60	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.60	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.50	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.50	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.55	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.05	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.20	Call	Currency Future	1063	1043	1063	1043	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
13/03/2009	€ / R On 14-September-09	12.45	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.70	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.00	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.75	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.00	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.55	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	6.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.45	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.70	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	6.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.60	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.35	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.60	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	14.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.45	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.70	Call	Currency Future	1063	1043	1063	1043	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
13/03/2009	€ / R On 14-September-09	11.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	14.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	13.55	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.05	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.55	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.75	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.35	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.85	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.35	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.85	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.35	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.85	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.35	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.25	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.75	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.25	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.75	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.25	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.50	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	12.00	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.50	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	11.00	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.50	Call	Currency Future	1063	1043	1063	1043	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
13/03/2009	€ / R On 14-September-09	10.35	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.75	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.90	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.40	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.35	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1063	1043	1063	1043	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
13/03/2009	€ / R On 14-September-09	9.15	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.05	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.85	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.85	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.70	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	9.00	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.90	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.65	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.55	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.45	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.35	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.25	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.15	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.05	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.95	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.85	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.90	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.70	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.80	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.60	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.70	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.60	Call	Currency Future	1063	1043	1063	1043	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
13/03/2009	€ / R On 14-September-09	8.20	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.10	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.00	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.90	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.50	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.40	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	8.30	Call	Currency Future	1063	1043	1063	1043	0.00
13/03/2009	€ / R On 14-September-09	7.45	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	6.90	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.65	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.90	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.15	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.40	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.65	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.65	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.40	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.65	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.90	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.15	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.40	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.65	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.40	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.60	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.85	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.60	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.60	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.50	Put	Currency Future	851	931	851	931	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
13/03/2009	€ / R On 14-September-09	7.50	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.55	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.80	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.05	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.45	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.70	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.45	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.00	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.75	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.00	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.55	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	6.80	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.45	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.70	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	6.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.85	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.60	Put	Currency Future	851	931	851	931	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
13/03/2009	€ / R On 14-September-09	14.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.35	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.60	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	14.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.45	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.70	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.45	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	14.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	13.55	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.80	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.05	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.55	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.75	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.35	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.85	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.35	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.85	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.35	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.85	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.35	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.25	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.75	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.25	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.75	Put	Currency Future	851	931	851	931	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
13/03/2009	€ / R On 14-September-09	10.25	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.80	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.50	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	12.00	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.50	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	11.00	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.50	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.35	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.15	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.75	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.55	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.70	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.90	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.70	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.50	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.80	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.40	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.40	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	10.00	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.80	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.60	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.20	Put	Currency Future	851	931	851	931	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
13/03/2009	€ / R On 14-September-09	9.40	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.45	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.35	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.25	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.15	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.05	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.85	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.75	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.85	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.80	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.70	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	9.00	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.90	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.65	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.55	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.45	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.35	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.25	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.15	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.05	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.95	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.85	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.90	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.80	Put	Currency Future	851	931	851	931	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
13/03/2009	€ / R On 14-September-09	7.70	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.80	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.60	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.70	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.60	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.20	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.10	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.00	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	7.90	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.50	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.40	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.30	Put	Currency Future	851	931	851	931	0.00
13/03/2009	€ / R On 14-September-09	8.75	Call	Currency Future	965	951	965	951	0.00
13/03/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1003	1090	1003	1090	0.00
13/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	331	266	331	266	0.00
13/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	17	57	17	57	0.00
13/03/2009	€ / R On 16-March-09	8.55	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	8.45	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	59	62	59	62	0.00
13/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	59	62	59	62	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
13/03/2009	€ / R On 16-March-09	8.55	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	8.45	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	195	304	195	304	0.00
13/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	5	10	5	10	0.00
13/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	941	1052	941	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
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	941	1052	941	1052	0.00
13/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	333	325	333	325	0.00
13/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1320	1415	1320	1415	0.00
13/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	6.75	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	6.50	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	6.25	Call	Currency Future	510	494	510	494	0.00
13/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	6.75	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	6.50	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 12-June-09	6.25	Put	Currency Future	947	1033	947	1033	0.00
13/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	14	22	14	22	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
13/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	750	864	750	864	0.00
13/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	767	740	767	740	0.00
13/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	504	580	504	580	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2436	2542	2436	2542	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3236	3342	3236	3342	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	4036	4142	4036	4142	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2314	2208	2314	2208	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	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
13/03/2009	€ / R On 16-March-09	230.00	Call	Currency Future	1514	1409	1514	1409	0.00
13/03/2009	€ / R On 16-March-09	230.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1686	1792	1686	1792	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2486	2592	2486	2592	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	4086	4192	4086	4192	0.00
13/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2264	2159	2264	2159	0.00
13/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	0	0	0	0	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
13/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.55	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.45	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2536	2642	2536	2642	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	0	0	0	0	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
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	6.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3336	3442	3336	3442	0.00
13/03/2009	€ / R On 12-June-09	8.20	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	8.30	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	685	664	685	664	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
13/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	6.75	Call	Currency Future	685	664	685	664	0.00
13/03/2009	€ / R On 12-June-09	8.20	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	8.30	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 12-June-09	6.75	Put	Currency Future	621	704	621	704	0.00
13/03/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2814	2708	2814	2708	0.00
13/03/2009	€ / R On 16-March-09	8.30	Put	Currency Future	0	0	0	0	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
13/03/2009	€ / R On 16-March-09	8.20	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	6.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2014	1909	2014	1909	0.00
13/03/2009	€ / R On 16-March-09	8.30	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.20	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	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
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	6.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.60	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	8.55	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	6.50	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	6.25	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	6.00	Call	Currency Future	1	4	1	4	0.00
13/03/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1187	1295	1187	1295	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
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1187	1295	1187	1295	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2714	2609	2714	2609	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1914	1809	1914	1809	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	2	0	2	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1286	1394	1286	1394	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2886	2992	2886	2992	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3686	3792	3686	3792	0.00
13/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2564	2458	2564	2458	0.00
13/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2564	2458	2564	2458	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2564	2458	2564	2458	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2564	2458	2564	2458	0.00
13/03/2009	€ / R On 16-March-09	8.80	Call	Currency Future	2564	2458	2564	2458	0.00
13/03/2009	€ / R On 16-March-09	8.70	Call	Currency Future	2564	2458	2564	2458	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2564	2458	2564	2458	0.00
13/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.80	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.70	Put	Currency Future	0	0	0	0	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
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1764	1659	1764	1659	0.00
13/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1764	1659	1764	1659	0.00
13/03/2009	€ / R On 16-March-09	8.55	Call	Currency Future	1764	1659	1764	1659	0.00
13/03/2009	€ / R On 16-March-09	8.45	Call	Currency Future	1764	1659	1764	1659	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1764	1659	1764	1659	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.55	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.45	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.80	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.70	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2236	2342	2236	2342	0.00
13/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2236	2342	2236	2342	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2236	2342	2236	2342	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2236	2342	2236	2342	0.00
13/03/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2236	2342	2236	2342	0.00
13/03/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2236	2342	2236	2342	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2236	2342	2236	2342	0.00
13/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.70	Call	Currency Future	0	0	0	0	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
13/03/2009	€ / R On 16-March-09	8.80	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3036	3142	3036	3142	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3036	3142	3036	3142	0.00
13/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3036	3142	3036	3142	0.00
13/03/2009	€ / R On 16-March-09	8.70	Put	Currency Future	3036	3142	3036	3142	0.00
13/03/2009	€ / R On 16-March-09	8.80	Put	Currency Future	3036	3142	3036	3142	0.00
13/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3036	3142	3036	3142	0.00
13/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	361	352	361	352	0.00
13/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	361	352	361	352	0.00
13/03/2009	€ / R On 12-June-09	8.55	Call	Currency Future	361	352	361	352	0.00
13/03/2009	€ / R On 12-June-09	8.45	Call	Currency Future	361	352	361	352	0.00
13/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	361	352	361	352	0.00
13/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1248	1341	1248	1341	0.00
13/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1248	1341	1248	1341	0.00
13/03/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1248	1341	1248	1341	0.00
13/03/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1248	1341	1248	1341	0.00
13/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1248	1341	1248	1341	0.00
13/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	333	325	333	325	0.00
13/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	333	325	333	325	0.00
13/03/2009	€ / R On 12-June-09	9.05	Call	Currency Future	333	325	333	325	0.00
13/03/2009	€ / R On 12-June-09	8.95	Call	Currency Future	333	325	333	325	0.00
13/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	333	325	333	325	0.00
13/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1320	1415	1320	1415	0.00
13/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1320	1415	1320	1415	0.00
13/03/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1320	1415	1320	1415	0.00
13/03/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1320	1415	1320	1415	0.00
13/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1320	1415	1320	1415	0.00
13/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2464	2358	2464	2358	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
13/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	1664	1559	1664	1559	0.00
13/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	3136	3242	3136	3242	0.00
13/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	0	0	0	0.00
13/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3936	4042	3936	4042	0.00
13/03/2009	€ / R On 14-September-09	265.00	Call	Currency Future	615	606	615	606	0.00
13/03/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1653	1745	1653	1745	0.00
13/03/2009	€ / R On 14-September-09	8.00	Call	Currency Future	697	686	697	686	0.00
13/03/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1485	1574	1485	1574	0.00
13/03/2009	€ / R On 14-September-09	7.75	Call	Currency Future	663	653	663	653	0.00
13/03/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1551	1641	1551	1641	0.00
13/03/2009	€ / R On 14-September-09	16.05	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.85	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.75	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.10	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.80	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.70	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.10	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.00	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.80	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.70	Call	Currency Future	1143	1118	1143	1118	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
13/03/2009	€ / R On 14-September-09	17.65	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.45	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.35	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.25	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.65	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.35	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.05	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.85	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.80	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.70	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.60	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.30	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.20	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.45	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.35	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.25	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.15	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.05	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.95	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.85	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.75	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1143	1118	1143	1118	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
13/03/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.50	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.50	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.30	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.20	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	18.00	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.80	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	17.05	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.95	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.85	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.75	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.65	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.35	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.25	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.15	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.05	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.95	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.85	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.75	Call	Currency Future	1143	1118	1143	1118	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
13/03/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.50	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.20	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.30	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.20	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.10	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.10	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.00	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.80	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.65	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.80	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.80	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.70	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1143	1118	1143	1118	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
13/03/2009	€ / R On 14-September-09	15.50	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.50	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.45	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.35	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.25	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.20	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.00	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.90	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.80	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.70	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.95	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.85	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.75	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.65	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.55	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.45	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.35	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1143	1118	1143	1118	0.00
13/03/2009	€ / R On 14-September-09	16.05	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.85	Put	Currency Future	731	807	731	807	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
13/03/2009	€ / R On 14-September-09	15.75	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.30	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.20	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.10	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.90	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.80	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.70	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.10	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.00	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.90	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.80	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.70	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.65	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.45	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.35	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.25	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.65	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.35	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.05	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.85	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.80	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.70	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.30	Put	Currency Future	731	807	731	807	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
13/03/2009	€ / R On 14-September-09	18.20	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.45	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.35	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.25	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.15	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.05	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.95	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.85	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.75	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.10	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.90	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.70	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.50	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.30	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.20	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.50	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.30	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.20	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.10	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	18.00	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.90	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.80	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	17.70	Put	Currency Future	731	807	731	807	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
13/03/2009	€ / R On 14-September-09	17.05	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.95	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.85	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.75	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.65	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.45	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.35	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.25	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.15	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.05	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.95	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.85	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.75	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.65	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.50	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.20	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.30	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.20	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.10	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.10	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	16.00	Put	Currency Future	731	807	731	807	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
13/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.80	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.90	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.15	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.05	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.65	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.30	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.80	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.65	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.80	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.70	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.50	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.10	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.50	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.45	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.35	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.25	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.40	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.30	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.20	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.10	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.00	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.90	Put	Currency Future	731	807	731	807	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
13/03/2009	€ / R On 14-September-09	14.80	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.70	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.15	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	15.05	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.95	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.85	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.75	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.65	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.55	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.45	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.35	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	731	807	731	807	0.00
13/03/2009	€ / R On 14-December-09	9.00	Call	Currency Future	1342	1335	1342	1335	0.00
13/03/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1011	1098	1011	1098	0.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	AL13 On 07-May-09			Index Future	242.8800	242.5060	242.8770	242.5060	7.00
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00
13/03/2009	ALBI On 07-May-09			Index Future	297.3000	295.7730	297.2970	295.7730	637.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 06-August-09			Index Future	303.4200	303.4300	303.4180	303.4300	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	ALBI On 05-November-09			Index Future	291.5500	291.4900	291.5530	291.4900	0.00
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	0.00
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	0.00
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	0.00
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	0.00
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	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
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	0.00
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	0.00
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	0.00
13/03/2009	CRD1 On 07-May-09			Index Future	126.3800	125.4400	126.3750	125.4400	0.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 06-August-09			Index Future	128.9800	128.6880	128.9770	128.6880	2.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	CRD1 On 05-November-09			Index Future	131.3900	131.4690	131.3870	131.4690	0.00
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	186.00
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	186.00
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	186.00
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	186.00
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	186.00
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	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
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	186.00
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	186.00
13/03/2009	GOVI On 07-May-09			jGovi	299.0500	297.5690	299.0510	297.5690	186.00
13/03/2009	GOVI On 06-August-09			jGovi	305.2100	305.2740	305.2085	305.2740	6.00
13/03/2009	GOVI On 06-August-09			jGovi	305.2100	305.2740	305.2085	305.2740	6.00
13/03/2009	GOVI On 06-August-09			jGovi	305.2100	305.2740	305.2085	305.2740	6.00
13/03/2009	GOVI On 06-August-09			jGovi	305.2100	305.2740	305.2085	305.2740	6.00
13/03/2009	GOVI On 06-August-09			jGovi	305.2100	305.2740	305.2085	305.2740	6.00
13/03/2009	GOVI On 06-August-09			jGovi	305.2100	305.2740	305.2085	305.2740	6.00
13/03/2009	GOVI On 06-August-09			jGovi	305.2100	305.2740	305.2085	305.2740	6.00
13/03/2009	GOVI On 06-August-09			jGovi	305.2100	305.2740	305.2085	305.2740	6.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	GOVI On 05-November-09			jGovi	310.9100	311.8705	310.9120	311.8705	0.00
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	2.00
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	2.00
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	2.00
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	2.00
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	2.00
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	2.00
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	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
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	2.00
13/03/2009	ILBI On 07-May-09			Index Future	336.9600	336.2500	336.9570	336.2500	2.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 06-August-09			Index Future	345.4800	344.7500	345.4760	344.7500	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	ILBI On 05-November-09			Index Future	331.7700	331.8650	331.7680	331.8650	0.00
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	0.00
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	0.00
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	0.00
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	0.00
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	0.00
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	0.00
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	0.00
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	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
13/03/2009	J153 On 31-August-10			jSwap	7.6300	7.7140	0.0019	0.0030	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J157 On 15-September-15			jSwap	8.7100	8.8140	0.0296	0.0238	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J186 On 21-December-26			jSwap	8.0600	8.2070	0.0529	0.0664	0.00
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	0.00
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	0.00
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	0.00
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	0.00
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	0.00
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	0.00
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	0.00
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	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
13/03/2009	J201 On 22-December-14			jSwap	8.4800	8.5830	0.0465	0.0514	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J203 On 15-September-17			jSwap	8.7500	8.8630	0.0817	0.0885	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J204 On 21-December-18			jSwap	8.6000	8.7080	0.0748	0.0820	0.00
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	0.00
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	0.00
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	0.00
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	0.00
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	0.00
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	0.00
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	0.00
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	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
13/03/2009	J207 On 15-January-20			jSwap	8.5400	8.6500	0.0386	0.0466	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 07-May-09			jFra	8.2400	8.3360	0.0201	0.0204	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	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
13/03/2009	JFRA On 06-August-09			jFra	6.9400	7.0820	0.0170	0.0174	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JFRA On 05-November-09			jFra	6.7600	6.8690	0.0166	0.0168	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 07-May-09			jNote	7.3600	7.4520	0.1354	0.1370	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	0.00
13/03/2009	JN02 On 06-August-09			jNote	7.3400	7.4330	0.1353	0.1369	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
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 07-May-09			jNote	8.0900	8.2000	0.3318	0.3355	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN05 On 06-August-09			jNote	8.1200	8.2320	0.3341	0.3379	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	0.00
13/03/2009	JN10 On 07-May-09			jNote	8.3600	8.4740	0.5663	0.5715	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
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JN10 On 06-August-09			jNote	8.3500	8.4740	0.5659	0.5713	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 31-March-09			jRod	10.6300	10.6280	0.0073	0.0067	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 30-April-09			jRod	10.2100	10.1950	0.0062	0.0056	0.00
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	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
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	0.00
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	0.00
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	0.00
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	0.00
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	0.00
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	0.00
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	0.00
13/03/2009	JROD On 29-May-09			jRod	9.9200	9.8940	0.0056	0.0049	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	JROD On 30-June-09			jRod	10.0500	10.0340	0.0110	0.0102	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 07-May-09			Index Future	287.6300	285.9450	287.6250	285.9450	0.00
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00
13/03/2009	OTH1 On 06-August-09			Index Future	293.5500	293.3480	293.5480	293.3480	3.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	OTH1 On 05-November-09			Index Future	299.0300	299.6870	299.0320	299.6870	0.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 07-May-09			Bond Future	6.2300	6.3580	110.8938	110.7279	3022.00
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	0.00
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	0.00
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	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
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	0.00
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	0.00
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	0.00
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	0.00
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	0.00
13/03/2009	R153 On 06-August-09			Bond Future	5.6800	5.8380	113.1960	113.0239	0.00
13/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
13/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
13/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
13/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
13/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
13/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
13/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
13/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
13/03/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1291	1291	1291	1291	0.00
13/03/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	70	70	70	70	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 04-February-10			Bond Future	7.6700	7.7770	131.5977	131.0272	0.00
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00
13/03/2009	R157 On 07-May-09			Bond Future	7.7100	7.7980	130.7429	130.2088	10211.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 06-August-09			Bond Future	7.6500	7.7440	133.5695	133.0249	5000.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 05-November-09			Bond Future	7.6500	7.7520	129.2351	128.6728	0.00
13/03/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	1405	1250	1405	1250	386.00
13/03/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	4096	4474	4096	4474	0.00
13/03/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	4835	4572	4835	4572	0.00
13/03/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5641	5940	5641	5940	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
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 04-February-10			Bond Future	8.0900	8.1870	123.4113	122.3716	0.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 07-May-09			Bond Future	8.1300	8.2170	126.1080	125.1331	12847.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 06-August-09			Bond Future	8.0800	8.1770	123.8050	122.8113	2500.00
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	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
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	0.00
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	0.00
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	0.00
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	0.00
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	0.00
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	0.00
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	0.00
13/03/2009	R186 On 05-November-09			Bond Future	8.0800	8.1750	126.2946	125.2767	0.00
13/03/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	8585	8152	8585	8152	5000.00
13/03/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15001	15585	15001	15585	0.00
13/03/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	450	391	450	391	97.00
13/03/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	20012	20928	20012	20928	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	0.00
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	0.00
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	0.00
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	0.00
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	0.00
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	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
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	0.00
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	0.00
13/03/2009	R201 On 04-February-10			Bond Future	7.5100	7.6190	106.1686	105.7107	0.00
13/03/2009	R201 On 07-May-09			Bond Future	7.6800	7.7710	108.2074	107.7831	2.00
13/03/2009	R201 On 07-May-09			Bond Future	7.6800	7.7710	108.2074	107.7831	2.00
13/03/2009	R201 On 07-May-09			Bond Future	7.6800	7.7710	108.2074	107.7831	2.00
13/03/2009	R201 On 07-May-09			Bond Future	7.6800	7.7710	108.2074	107.7831	2.00
13/03/2009	R201 On 07-May-09			Bond Future	7.6800	7.7710	108.2074	107.7831	2.00
13/03/2009	R201 On 07-May-09			Bond Future	7.6800	7.7710	108.2074	107.7831	2.00
13/03/2009	R201 On 07-May-09			Bond Future	7.6800	7.7710	108.2074	107.7831	2.00
13/03/2009	R201 On 07-May-09			Bond Future	7.6800	7.7710	108.2074	107.7831	2.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 06-August-09			Bond Future	7.5700	7.6630	106.3638	105.9306	0.00
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	0.00
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	0.00
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	0.00
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	0.00
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	0.00
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	0.00
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	0.00
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	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
13/03/2009	R201 On 05-November-09			Bond Future	7.5200	7.6280	108.5049	108.0576	0.00
13/03/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	4107	3889	4107	3889	0.00
13/03/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4210	4440	4210	4440	0.00
13/03/2009	R203 On 04-February-10			Bond Future	8.0700	8.1750	104.3393	103.7557	0.00
13/03/2009	R203 On 04-February-10			Bond Future	8.0700	8.1750	104.3393	103.7557	0.00
13/03/2009	R203 On 04-February-10			Bond Future	8.0700	8.1750	104.3393	103.7557	0.00
13/03/2009	R203 On 04-February-10			Bond Future	8.0700	8.1750	104.3393	103.7557	0.00
13/03/2009	R203 On 04-February-10			Bond Future	8.0700	8.1750	104.3393	103.7557	0.00
13/03/2009	R203 On 04-February-10			Bond Future	8.0700	8.1750	104.3393	103.7557	0.00
13/03/2009	R203 On 04-February-10			Bond Future	8.0700	8.1750	104.3393	103.7557	0.00
13/03/2009	R203 On 04-February-10			Bond Future	8.0700	8.1750	104.3393	103.7557	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 07-May-09			Bond Future	8.1300	8.2210	102.0054	101.4550	0.00
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	0.00
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	0.00
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	0.00
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	0.00
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	0.00
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	0.00
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	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
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	0.00
13/03/2009	R203 On 06-August-09			Bond Future	8.0600	8.1580	104.4523	103.8876	0.00
13/03/2009	R203 On 05-November-09			Bond Future	8.0600	8.1550	102.3711	101.8014	0.00
13/03/2009	R203 On 05-November-09			Bond Future	8.0600	8.1550	102.3711	101.8014	0.00
13/03/2009	R203 On 05-November-09			Bond Future	8.0600	8.1550	102.3711	101.8014	0.00
13/03/2009	R203 On 05-November-09			Bond Future	8.0600	8.1550	102.3711	101.8014	0.00
13/03/2009	R203 On 05-November-09			Bond Future	8.0600	8.1550	102.3711	101.8014	0.00
13/03/2009	R203 On 05-November-09			Bond Future	8.0600	8.1550	102.3711	101.8014	0.00
13/03/2009	R203 On 05-November-09			Bond Future	8.0600	8.1550	102.3711	101.8014	0.00
13/03/2009	R203 On 05-November-09			Bond Future	8.0600	8.1550	102.3711	101.8014	0.00
13/03/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	4535	4300	4535	4300	0.00
13/03/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	7812	8146	7812	8146	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 04-February-10			Bond Future	8.1000	8.1980	100.4904	99.8527	0.00
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00
13/03/2009	R204 On 07-May-09			Bond Future	8.1500	8.2370	102.1469	101.5544	305.00
13/03/2009	R204 On 06-August-09			Bond Future	8.0900	8.1840	100.5441	99.9334	0.00
13/03/2009	R204 On 06-August-09			Bond Future	8.0900	8.1840	100.5441	99.9334	0.00
13/03/2009	R204 On 06-August-09			Bond Future	8.0900	8.1840	100.5441	99.9334	0.00
13/03/2009	R204 On 06-August-09			Bond Future	8.0900	8.1840	100.5441	99.9334	0.00
13/03/2009	R204 On 06-August-09			Bond Future	8.0900	8.1840	100.5441	99.9334	0.00
13/03/2009	R204 On 06-August-09			Bond Future	8.0900	8.1840	100.5441	99.9334	0.00
13/03/2009	R204 On 06-August-09			Bond Future	8.0900	8.1840	100.5441	99.9334	0.00
13/03/2009	R204 On 06-August-09			Bond Future	8.0900	8.1840	100.5441	99.9334	0.00
13/03/2009	R204 On 05-November-09			Bond Future	8.0800	8.1810	102.5620	101.9429	0.00
13/03/2009	R204 On 05-November-09			Bond Future	8.0800	8.1810	102.5620	101.9429	0.00
13/03/2009	R204 On 05-November-09			Bond Future	8.0800	8.1810	102.5620	101.9429	0.00
13/03/2009	R204 On 05-November-09			Bond Future	8.0800	8.1810	102.5620	101.9429	0.00
13/03/2009	R204 On 05-November-09			Bond Future	8.0800	8.1810	102.5620	101.9429	0.00
13/03/2009	R204 On 05-November-09			Bond Future	8.0800	8.1810	102.5620	101.9429	0.00
13/03/2009	R204 On 05-November-09			Bond Future	8.0800	8.1810	102.5620	101.9429	0.00
13/03/2009	R204 On 05-November-09			Bond Future	8.0800	8.1810	102.5620	101.9429	0.00
13/03/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	4980	4725	4980	4725	0.00
13/03/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	8768	9131	8768	9131	0.00
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	0.00
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	0.00
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	0.00
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	0.00
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	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
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	0.00
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	0.00
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	0.00
13/03/2009	R206 On 04-February-10			Bond Future	7.3600	7.4770	100.9703	100.5869	0.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 07-May-09			Bond Future	7.5900	7.6790	102.0708	101.7155	2117.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 06-August-09			Bond Future	7.4500	7.5510	100.7400	100.3729	0.00
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	0.00
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	0.00
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	0.00
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	0.00
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	0.00
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	0.00
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	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
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	0.00
13/03/2009	R206 On 05-November-09			Bond Future	7.3900	7.5000	102.7644	102.3890	0.00
13/03/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	3619	3429	3619	3429	0.00
13/03/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3244	3429	3244	3429	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 04-February-10			Bond Future	8.1000	8.2050	94.7484	94.0902	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 07-May-09			Bond Future	8.1500	8.2420	95.9832	95.3718	0.00
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	0.00
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	0.00
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	0.00
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	0.00
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	0.00
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	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
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	0.00
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	0.00
13/03/2009	R207 On 06-August-09			Bond Future	8.1000	8.1940	94.6350	94.0097	0.00
13/03/2009	R207 On 05-November-09			Bond Future	8.0900	8.1910	96.5368	95.8939	0.00
13/03/2009	R207 On 05-November-09			Bond Future	8.0900	8.1910	96.5368	95.8939	0.00
13/03/2009	R207 On 05-November-09			Bond Future	8.0900	8.1910	96.5368	95.8939	0.00
13/03/2009	R207 On 05-November-09			Bond Future	8.0900	8.1910	96.5368	95.8939	0.00
13/03/2009	R207 On 05-November-09			Bond Future	8.0900	8.1910	96.5368	95.8939	0.00
13/03/2009	R207 On 05-November-09			Bond Future	8.0900	8.1910	96.5368	95.8939	0.00
13/03/2009	R207 On 05-November-09			Bond Future	8.0900	8.1910	96.5368	95.8939	0.00
13/03/2009	R207 On 05-November-09			Bond Future	8.0900	8.1910	96.5368	95.8939	0.00
13/03/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	5225	4957	5225	4957	0.00
13/03/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	9239	9615	9239	9615	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 04-February-10			Bond Future	8.2900	8.3730	91.4083	90.8251	0.00
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	0.00
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	0.00
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	0.00
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	0.00
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	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
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	0.00
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	0.00
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	0.00
13/03/2009	R208 On 07-May-09			Bond Future	8.1800	8.2600	90.0505	89.4674	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 06-August-09			Bond Future	8.1600	8.2460	92.0069	91.4020	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R208 On 05-November-09			Bond Future	8.2000	8.2880	90.1606	89.5517	0.00
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	0.00
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	0.00
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	0.00
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	0.00
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	0.00
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	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
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	0.00
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	0.00
13/03/2009	R209 On 04-February-10			Bond Future	7.8500	7.9440	84.6248	83.7134	0.00
13/03/2009	R209 On 07-May-09			Bond Future	7.8900	7.9820	82.5068	81.6535	5493.00
13/03/2009	R209 On 07-May-09			Bond Future	7.8900	7.9820	82.5068	81.6535	5493.00
13/03/2009	R209 On 07-May-09			Bond Future	7.8900	7.9820	82.5068	81.6535	5493.00
13/03/2009	R209 On 07-May-09			Bond Future	7.8900	7.9820	82.5068	81.6535	5493.00
13/03/2009	R209 On 07-May-09			Bond Future	7.8900	7.9820	82.5068	81.6535	5493.00
13/03/2009	R209 On 07-May-09			Bond Future	7.8900	7.9820	82.5068	81.6535	5493.00
13/03/2009	R209 On 07-May-09			Bond Future	7.8900	7.9820	82.5068	81.6535	5493.00
13/03/2009	R209 On 07-May-09			Bond Future	7.8900	7.9820	82.5068	81.6535	5493.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 06-August-09			Bond Future	7.8500	7.9460	84.4876	83.6111	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	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
13/03/2009	R209 On 05-November-09			Bond Future	7.8500	7.9400	83.0309	82.1362	0.00
13/03/2009	TRT1 On 07-May-09			Index Future	295.2600	293.7780	295.2550	293.7780	0.00
13/03/2009	TRT1 On 07-May-09			Index Future	295.2600	293.7780	295.2550	293.7780	0.00
13/03/2009	TRT1 On 07-May-09			Index Future	295.2600	293.7780	295.2550	293.7780	0.00
13/03/2009	TRT1 On 07-May-09			Index Future	295.2600	293.7780	295.2550	293.7780	0.00
13/03/2009	TRT1 On 07-May-09			Index Future	295.2600	293.7780	295.2550	293.7780	0.00
13/03/2009	TRT1 On 07-May-09			Index Future	295.2600	293.7780	295.2550	293.7780	0.00
13/03/2009	TRT1 On 07-May-09			Index Future	295.2600	293.7780	295.2550	293.7780	0.00
13/03/2009	TRT1 On 07-May-09			Index Future	295.2600	293.7780	295.2550	293.7780	0.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 06-August-09			Index Future	301.3300	301.3840	301.3340	301.3840	100.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	0.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	0.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	0.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	0.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	0.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	0.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	0.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	0.00
13/03/2009	TRT1 On 05-November-09			Index Future	306.9600	307.8970	306.9640	307.8970	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
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 16-March-09			Currency Future	6.5700	6.4679	6.5694	6.4679	723.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 12-June-09			Currency Future	6.6600	6.5640	6.6620	6.5640	8895.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.6356	6.7318	6.6356	140.00
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	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
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	0.00
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	0.00
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	0.00
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	0.00
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	0.00
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	0.00
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	0.00
13/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.6958	6.7878	6.6958	0.00
13/03/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	517	472	517	472	0.00
13/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	517	472	517	472	0.00
13/03/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	435	486	435	486	0.00
13/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	435	486	435	486	0.00
13/03/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	479	438	479	438	0.00
13/03/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	498	552	498	552	0.00
13/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	446	407	446	407	0.00
13/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	564	621	564	621	0.00
13/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	336	295	336	295	0.00
13/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	324	381	324	381	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	415	379	415	379	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	633	694	633	694	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	387	354	387	354	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	705	768	705	768	0.00
13/03/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	11	7	11	7	0.00
13/03/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	11	7	11	7	0.00
13/03/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	11	7	11	7	0.00
13/03/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	11	7	11	7	0.00
13/03/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	11	7	11	7	0.00
13/03/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	11	7	11	7	0.00
13/03/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	11	7	11	7	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
13/03/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	11	7	11	7	0.00
13/03/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	11	7	11	7	0.00
13/03/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	391	489	391	489	0.00
13/03/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	130	106	130	106	0.00
13/03/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	868	942	868	942	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
13/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	868	942	868	942	0.00
13/03/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	313	276	313	276	0.00
13/03/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	881	941	881	941	0.00
13/03/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	555	509	555	509	0.00
13/03/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	373	424	373	424	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	362	321	362	321	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	780	835	780	835	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	329	291	329	291	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	847	905	847	905	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	270	237	270	237	0.00
13/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	270	237	270	237	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	988	1051	988	1051	0.00
13/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	988	1051	988	1051	0.00
13/03/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	244	213	244	213	0.00
13/03/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1062	1128	1062	1128	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
13/03/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1062	1128	1062	1128	0.00
13/03/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1062	1128	1062	1128	0.00
13/03/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1062	1128	1062	1128	0.00
13/03/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1062	1128	1062	1128	0.00
13/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1062	1128	1062	1128	0.00
13/03/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1062	1128	1062	1128	0.00
13/03/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1062	1128	1062	1128	0.00
13/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1062	1128	1062	1128	0.00
13/03/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1062	1128	1062	1128	0.00