



Derivatives Weekly Statistics Report

From 2009/03/16 To 2009/03/20

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 15-March-10			Currency Future	10.1500	10.1251	10.1532	10.1251	0.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 12-June-09			Currency Future	9.7900	9.7608	9.7889	9.7608	172214.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-September-09			Currency Future	9.9200	9.8954	9.9246	9.8954	1794.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-December-09			Currency Future	10.0400	10.0106	10.0389	10.0106	500.00
20/03/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	629	636	629	636	0.00
20/03/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1004	1040	1004	1040	0.00
20/03/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	375	375	375	375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	375	375	375	375	0.00
20/03/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	786	814	786	814	0.00
20/03/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	555	563	555	563	0.00
20/03/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	555	563	555	563	0.00
20/03/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	555	563	555	563	0.00
20/03/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1130	1167	1130	1167	0.00
20/03/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1130	1167	1130	1167	0.00
20/03/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1130	1167	1130	1167	0.00
20/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	730	730	730	730	0.00
20/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	730	730	730	730	0.00
20/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	730	730	730	730	0.00
20/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1491	1519	1491	1519	0.00
20/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1491	1519	1491	1519	0.00
20/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1491	1519	1491	1519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	705	705	705	705	0.00
20/03/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1566	1594	1566	1594	0.00
20/03/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	418	418	418	418	0.00
20/03/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	418	418	418	418	0.00
20/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	418	418	418	418	0.00
20/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	418	418	418	418	0.00
20/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	418	418	418	418	0.00
20/03/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	680	707	680	707	0.00
20/03/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	680	707	680	707	0.00
20/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	680	707	680	707	0.00
20/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	680	707	680	707	0.00
20/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	680	707	680	707	0.00
20/03/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	591	598	591	598	0.00
20/03/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	591	598	591	598	0.00
20/03/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	591	598	591	598	0.00
20/03/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1066	1103	1066	1103	0.00
20/03/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1066	1103	1066	1103	0.00
20/03/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1066	1103	1066	1103	0.00
20/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	945	942	945	942	0.00
20/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1006	1032	1006	1032	0.00
20/03/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	676	683	676	683	0.00
20/03/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	902	937	902	937	0.00
20/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	766	771	766	771	0.00
20/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	741	776	741	776	0.00
20/03/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	577	578	577	578	0.00
20/03/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	577	578	577	578	0.00
20/03/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	577	578	577	578	0.00
20/03/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	577	578	577	578	0.00
20/03/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	577	578	577	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2038	2067	2038	2067	0.00
20/03/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2038	2067	2038	2067	0.00
20/03/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2038	2067	2038	2067	0.00
20/03/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2038	2067	2038	2067	0.00
20/03/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2038	2067	2038	2067	0.00
20/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1266	1247	1266	1247	0.00
20/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	77	86	77	86	0.00
20/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	875	862	875	862	0.00
20/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	187	201	187	201	0.00
20/03/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	163	162	163	162	0.00
20/03/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1674	1702	1674	1702	0.00
20/03/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	208	207	208	207	0.00
20/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	208	207	208	207	0.00
20/03/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	208	207	208	207	0.00
20/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	208	207	208	207	0.00
20/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	208	207	208	207	0.00
20/03/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1469	1496	1469	1496	0.00
20/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1469	1496	1469	1496	0.00
20/03/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1469	1496	1469	1496	0.00
20/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1469	1496	1469	1496	0.00
20/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1469	1496	1469	1496	0.00
20/03/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	1778	1763	1778	1763	0.00
20/03/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	239	253	239	253	0.00
20/03/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1097	1091	1097	1091	0.00
20/03/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	758	780	758	780	0.00
20/03/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	333	322	333	322	0.00
20/03/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3594	3612	3594	3612	0.00
20/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1568	1554	1568	1554	0.00
20/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1568	1554	1568	1554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1568	1554	1568	1554	0.00
20/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	329	343	329	343	0.00
20/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	329	343	329	343	0.00
20/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	329	343	329	343	0.00
20/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1227	1221	1227	1221	0.00
20/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1227	1221	1227	1221	0.00
20/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1227	1221	1227	1221	0.00
20/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	588	610	588	610	0.00
20/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	588	610	588	610	0.00
20/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	588	610	588	610	0.00
20/03/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1056	1059	1056	1059	0.00
20/03/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1056	1059	1056	1059	0.00
20/03/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1056	1059	1056	1059	0.00
20/03/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1253	1284	1253	1284	0.00
20/03/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1253	1284	1253	1284	0.00
20/03/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1253	1284	1253	1284	0.00
20/03/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	1399	1398	1399	1398	0.00
20/03/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	745	773	745	773	0.00
20/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2428	2406	2428	2406	0.00
20/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	89	96	89	96	0.00
20/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1930	1913	1930	1913	0.00
20/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	191	202	191	202	0.00
20/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	616	616	616	616	0.00
20/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1877	1906	1877	1906	0.00
20/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	886	891	886	891	0.00
20/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	562	595	562	595	0.00
20/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	846	851	846	851	0.00
20/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	621	655	621	655	0.00
20/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	806	811	806	811	0.00

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20/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	681	715	681	715	0.00
20/03/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	707	712	707	712	0.00
20/03/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2254	2287	2254	2287	0.00
20/03/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	688	693	688	693	0.00
20/03/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2335	2368	2335	2368	0.00
20/03/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1658	1654	1658	1654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1658	1654	1658	1654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1658	1654	1658	1654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1658	1654	1658	1654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1658	1654	1658	1654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1658	1654	1658	1654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1658	1654	1658	1654	0.00
20/03/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	505	529	505	529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	505	529	505	529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	505	529	505	529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	505	529	505	529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	505	529	505	529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	505	529	505	529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	505	529	505	529	0.00
20/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	455	457	455	457	0.00
20/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3452	3482	3452	3482	0.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 12-June-09			Currency Future	14.1500	14.2219	14.1493	14.2219	9953.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	£ / R On 14-September-09			Currency Future	14.3600	14.4277	14.3574	14.4277	3451.00
20/03/2009	£ / R On 14-December-09			Currency Future	14.3700	14.4366	14.3701	14.4366	5.00
20/03/2009	£ / R On 14-December-09			Currency Future	14.3700	14.4366	14.3701	14.4366	5.00
20/03/2009	£ / R On 14-December-09			Currency Future	14.3700	14.4366	14.3701	14.4366	5.00
20/03/2009	£ / R On 14-December-09			Currency Future	14.3700	14.4366	14.3701	14.4366	5.00
20/03/2009	£ / R On 14-December-09			Currency Future	14.3700	14.4366	14.3701	14.4366	5.00
20/03/2009	£ / R On 14-December-09			Currency Future	14.3700	14.4366	14.3701	14.4366	5.00
20/03/2009	£ / R On 14-December-09			Currency Future	14.3700	14.4366	14.3701	14.4366	5.00
20/03/2009	£ / R On 14-December-09			Currency Future	14.3700	14.4366	14.3701	14.4366	5.00
20/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1233	1295	1233	1295	0.00
20/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1313	1309	1313	1309	0.00
20/03/2009	£ / R On 12-June-09	10.00	Call	Currency Future	684	701	684	701	0.00
20/03/2009	£ / R On 12-June-09	10.25	Call	Currency Future	684	701	684	701	0.00
20/03/2009	£ / R On 12-June-09	9.50	Call	Currency Future	684	701	684	701	0.00
20/03/2009	£ / R On 12-June-09	8.75	Call	Currency Future	684	701	684	701	0.00
20/03/2009	£ / R On 12-June-09	10.00	Put	Currency Future	684	629	684	629	0.00
20/03/2009	£ / R On 12-June-09	10.25	Put	Currency Future	684	629	684	629	0.00
20/03/2009	£ / R On 12-June-09	9.50	Put	Currency Future	684	629	684	629	0.00
20/03/2009	£ / R On 12-June-09	8.75	Put	Currency Future	684	629	684	629	0.00
20/03/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1271	1333	1271	1333	0.00
20/03/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1251	1247	1251	1247	0.00
20/03/2009	£ / R On 12-June-09	8.50	Call	Currency Future	513	531	513	531	0.00
20/03/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1014	959	1014	959	0.00
20/03/2009	£ / R On 14-September-09	6.75	Call	Currency Future	720	743	720	743	0.00
20/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	720	743	720	743	0.00
20/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	720	743	720	743	0.00
20/03/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1613	1566	1613	1566	0.00
20/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1613	1566	1613	1566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1613	1566	1613	1566	0.00
20/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	850	870	850	870	0.00
20/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1342	1292	1342	1292	0.00
20/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	773	797	773	797	0.00
20/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	773	797	773	797	0.00
20/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	773	797	773	797	0.00
20/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1515	1469	1515	1469	0.00
20/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1515	1469	1515	1469	0.00
20/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1515	1469	1515	1469	0.00
20/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	805	825	805	825	0.00
20/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	805	825	805	825	0.00
20/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	805	825	805	825	0.00
20/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	805	825	805	825	0.00
20/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	805	825	805	825	0.00
20/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1448	1397	1448	1397	0.00
20/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1448	1397	1448	1397	0.00
20/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1448	1397	1448	1397	0.00
20/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1448	1397	1448	1397	0.00
20/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1448	1397	1448	1397	0.00
20/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	834	854	834	854	0.00
20/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	834	854	834	854	0.00
20/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	834	854	834	854	0.00
20/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	834	854	834	854	0.00
20/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	834	854	834	854	0.00
20/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	834	854	834	854	0.00
20/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	834	854	834	854	0.00
20/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1377	1327	1377	1327	0.00
20/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1377	1327	1377	1327	0.00
20/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1377	1327	1377	1327	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1377	1327	1377	1327	0.00
20/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1377	1327	1377	1327	0.00
20/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1377	1327	1377	1327	0.00
20/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1377	1327	1377	1327	0.00
20/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	513	531	513	531	0.00
20/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1014	959	1014	959	0.00
20/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	485	503	485	503	0.00
20/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1086	1031	1086	1031	0.00
20/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	834	854	834	854	0.00
20/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1377	1327	1377	1327	0.00
20/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	737	761	737	761	0.00
20/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	737	761	737	761	0.00
20/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	737	761	737	761	0.00
20/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1580	1533	1580	1533	0.00
20/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1580	1533	1580	1533	0.00
20/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1580	1533	1580	1533	0.00
20/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	898	917	898	917	0.00
20/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	898	917	898	917	0.00
20/03/2009	£ / R On 14-September-09	8.00	Call	Currency Future	898	917	898	917	0.00
20/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1240	1189	1240	1189	0.00
20/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1240	1189	1240	1189	0.00
20/03/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1240	1189	1240	1189	0.00
20/03/2009	£ / R On 12-June-09	9.00	Call	Currency Future	609	626	609	626	0.00
20/03/2009	£ / R On 12-June-09	9.00	Put	Currency Future	809	754	809	754	0.00
20/03/2009	£ / R On 14-September-09	6.75	Call	Currency Future	655	676	655	676	0.00
20/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	655	676	655	676	0.00
20/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	655	676	655	676	0.00
20/03/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1747	1699	1747	1699	0.00
20/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1747	1699	1747	1699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1747	1699	1747	1699	0.00
20/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	639	660	639	660	0.00
20/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	639	660	639	660	0.00
20/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	639	660	639	660	0.00
20/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1782	1733	1782	1733	0.00
20/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1782	1733	1782	1733	0.00
20/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1782	1733	1782	1733	0.00
20/03/2009	£ / R On 12-June-09	8.00	Call	Currency Future	34	36	34	36	0.00
20/03/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3685	3614	3685	3614	0.00
20/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	59	62	59	62	0.00
20/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3160	3090	3160	3090	0.00
20/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	44	46	44	46	0.00
20/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3444	3374	3444	3374	0.00
20/03/2009	£ / R On 12-June-09	8.00	Call	Currency Future	37	40	37	40	0.00
20/03/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3588	3518	3588	3518	0.00
20/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	543	561	543	561	0.00
20/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	944	889	944	889	0.00
20/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	865	885	865	885	0.00
20/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	865	885	865	885	0.00
20/03/2009	£ / R On 14-September-09	8.00	Call	Currency Future	865	885	865	885	0.00
20/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1308	1257	1308	1257	0.00
20/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1308	1257	1308	1257	0.00
20/03/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1308	1257	1308	1257	0.00
20/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	671	693	671	693	0.00
20/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	671	693	671	693	0.00
20/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	671	693	671	693	0.00
20/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1713	1665	1713	1665	0.00
20/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1713	1665	1713	1665	0.00
20/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1713	1665	1713	1665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	768	784	768	784	0.00
20/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	568	512	568	512	0.00
20/03/2009	£ / R On 12-June-09	9.00	Call	Currency Future	725	741	725	741	0.00
20/03/2009	£ / R On 12-June-09	9.00	Put	Currency Future	626	569	626	569	0.00
20/03/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1166	1179	1166	1179	0.00
20/03/2009	£ / R On 14-September-09	265.00	Put	Currency Future	808	752	808	752	0.00
20/03/2009	£ / R On 14-September-09	9.25	Call	Currency Future	1105	1120	1105	1120	0.00
20/03/2009	£ / R On 14-September-09	9.25	Put	Currency Future	897	842	897	842	0.00
20/03/2009	£ / R On 14-September-09	9.00	Call	Currency Future	914	934	914	934	0.00
20/03/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1207	1156	1207	1156	0.00
20/03/2009	£ / R On 14-September-09	9.25	Call	Currency Future	755	779	755	779	0.00
20/03/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1547	1501	1547	1501	0.00
20/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1386	1442	1386	1442	0.00
20/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1066	1055	1066	1055	0.00
20/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1197	1259	1197	1259	0.00
20/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1377	1372	1377	1372	0.00
20/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1161	1224	1161	1224	0.00
20/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1441	1437	1441	1437	0.00
20/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1128	1190	1128	1190	0.00
20/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1507	1503	1507	1503	0.00
20/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1000	1066	1000	1066	0.00
20/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1780	1779	1780	1779	0.00
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00
20/03/2009	€ / R On 12-June-09			Currency Future	13.3000	13.3679	13.3017	13.3679	14052.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-September-09			Currency Future	13.4900	13.5540	13.4919	13.5540	217.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 14-December-09			Currency Future	13.6500	13.7170	13.6543	13.7170	0.00
20/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	514	528	514	528	0.00
20/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	862	810	862	810	0.00
20/03/2009	€ / R On 14-September-09	265.00	Call	Currency Future	809	824	809	824	0.00
20/03/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1217	1170	1217	1170	0.00
20/03/2009	€ / R On 14-September-09	7.45	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	6.90	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.65	Call	Currency Future	1088	1108	1088	1108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.15	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.40	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.65	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.65	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.40	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.65	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.90	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.15	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.40	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.40	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.60	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.85	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.60	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.60	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.50	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.50	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.55	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.05	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.45	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.70	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1088	1108	1088	1108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.00	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.75	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.00	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.55	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	6.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.45	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.70	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	6.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.60	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.35	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.60	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	14.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.45	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.70	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1088	1108	1088	1108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	14.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	13.55	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.05	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.55	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.75	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.35	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.85	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.35	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.85	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.35	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.85	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.35	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.25	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.75	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.25	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.75	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.25	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.50	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	12.00	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.50	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	11.00	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.50	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.35	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.75	Call	Currency Future	1088	1108	1088	1108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.90	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.40	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.35	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.15	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.05	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.85	Call	Currency Future	1088	1108	1088	1108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.85	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.70	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	9.00	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.90	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.65	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.55	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.45	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.35	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.25	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.15	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.05	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.95	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.85	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.90	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.70	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.80	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.60	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.70	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.60	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.20	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.10	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.00	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.90	Call	Currency Future	1088	1108	1088	1108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	8.50	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.40	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	8.30	Call	Currency Future	1088	1108	1088	1108	0.00
20/03/2009	€ / R On 14-September-09	7.45	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	6.90	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.65	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.90	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.15	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.40	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.65	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.65	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.40	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.65	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.90	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.15	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.40	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.65	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.40	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.60	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.85	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.60	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.60	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.50	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.50	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.55	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.80	Put	Currency Future	746	704	746	704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	11.05	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.45	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.70	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.45	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.00	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.75	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.00	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.55	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	6.80	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.45	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.70	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	6.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.85	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.60	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	14.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.35	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.60	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.10	Put	Currency Future	746	704	746	704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	14.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.45	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.70	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.45	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	14.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	13.55	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.80	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.05	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.55	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.75	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.35	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.85	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.35	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.85	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.35	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.85	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.35	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.25	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.75	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.25	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.75	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.25	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.80	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.50	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	12.00	Put	Currency Future	746	704	746	704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	11.50	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	11.00	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.50	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.35	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.15	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.75	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.55	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.70	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.90	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.70	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.50	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.80	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.40	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.40	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	10.00	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.80	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.60	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.40	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.10	Put	Currency Future	746	704	746	704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	9.45	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.35	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.25	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.15	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.05	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.85	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.75	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.85	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.80	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.70	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	9.00	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.90	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.65	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.55	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.45	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.35	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.25	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.15	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.05	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.95	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.85	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.90	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.80	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.70	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.80	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.60	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.20	Put	Currency Future	746	704	746	704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	8.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.70	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.60	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.20	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.10	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.00	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	7.90	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.50	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.40	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.30	Put	Currency Future	746	704	746	704	0.00
20/03/2009	€ / R On 14-September-09	8.75	Call	Currency Future	986	1006	986	1006	0.00
20/03/2009	€ / R On 14-September-09	8.75	Put	Currency Future	894	852	894	852	0.00
20/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	348	360	348	360	0.00
20/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1196	1142	1196	1142	0.00
20/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	6.75	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	6.50	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	6.25	Call	Currency Future	530	545	530	545	0.00
20/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	828	777	828	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	6.75	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	6.50	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	6.25	Put	Currency Future	828	777	828	777	0.00
20/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	813	845	813	845	0.00
20/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	411	377	411	377	0.00
20/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	411	377	411	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 12-June-09	8.20	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	8.30	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	6.75	Call	Currency Future	718	741	718	741	0.00
20/03/2009	€ / R On 12-June-09	8.20	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	8.30	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	6.75	Put	Currency Future	517	473	517	473	0.00
20/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	378	391	378	391	0.00
20/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	378	391	378	391	0.00
20/03/2009	€ / R On 12-June-09	8.55	Call	Currency Future	378	391	378	391	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 12-June-09	8.45	Call	Currency Future	378	391	378	391	0.00
20/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	378	391	378	391	0.00
20/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1126	1073	1126	1073	0.00
20/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1126	1073	1126	1073	0.00
20/03/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1126	1073	1126	1073	0.00
20/03/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1126	1073	1126	1073	0.00
20/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1126	1073	1126	1073	0.00
20/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	348	360	348	360	0.00
20/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	348	360	348	360	0.00
20/03/2009	€ / R On 12-June-09	9.05	Call	Currency Future	348	360	348	360	0.00
20/03/2009	€ / R On 12-June-09	8.95	Call	Currency Future	348	360	348	360	0.00
20/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	348	360	348	360	0.00
20/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1196	1142	1196	1142	0.00
20/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1196	1142	1196	1142	0.00
20/03/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1196	1142	1196	1142	0.00
20/03/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1196	1142	1196	1142	0.00
20/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1196	1142	1196	1142	0.00
20/03/2009	€ / R On 14-September-09	265.00	Call	Currency Future	628	642	628	642	0.00
20/03/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1536	1488	1536	1488	0.00
20/03/2009	€ / R On 14-September-09	8.00	Call	Currency Future	714	730	714	730	0.00
20/03/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1372	1326	1372	1326	0.00
20/03/2009	€ / R On 14-September-09	7.75	Call	Currency Future	678	694	678	694	0.00
20/03/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1436	1390	1436	1390	0.00
20/03/2009	€ / R On 14-September-09	16.05	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.85	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.75	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1191	1219	1191	1219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.10	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.80	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.70	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.10	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.00	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.80	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.70	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.65	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.45	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.35	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.25	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.65	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.35	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.05	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.85	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.80	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.70	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.30	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.20	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.45	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.35	Call	Currency Future	1191	1219	1191	1219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	18.25	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.15	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.05	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.95	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.85	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.75	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.90	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.50	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.50	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.30	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.20	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	18.00	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.90	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.80	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	17.05	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.95	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.85	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.75	Call	Currency Future	1191	1219	1191	1219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	16.65	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.35	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.25	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.15	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.05	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.95	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.85	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.75	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.50	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.20	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.30	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.20	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.10	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.10	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.00	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.80	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.90	Call	Currency Future	1191	1219	1191	1219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.65	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.80	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.80	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.70	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.50	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.50	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.45	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.35	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.25	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.20	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.00	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.90	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.80	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.70	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1191	1219	1191	1219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	14.95	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.85	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.75	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.65	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.55	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.45	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.35	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1191	1219	1191	1219	0.00
20/03/2009	€ / R On 14-September-09	16.05	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.85	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.75	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.30	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.20	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.10	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.80	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.70	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.10	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.00	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.80	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.70	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.65	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.45	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.35	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.25	Put	Currency Future	650	615	650	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	18.65	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.35	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.05	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.85	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.80	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.70	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.40	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.30	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.20	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.45	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.35	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.25	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.15	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.05	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.95	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.85	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.75	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.10	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.70	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.40	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.50	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.40	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.30	Put	Currency Future	650	615	650	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	17.20	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.50	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.40	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.30	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.20	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.10	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	18.00	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.80	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.70	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	17.05	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.95	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.85	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.75	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.65	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.45	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.35	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.25	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.15	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.05	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.95	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.85	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.75	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.65	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.40	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.50	Put	Currency Future	650	615	650	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	16.40	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.20	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.30	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.20	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.10	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.10	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	16.00	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.80	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.40	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.15	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.05	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.65	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.30	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.80	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.65	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.80	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.70	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.50	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.10	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.50	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.40	Put	Currency Future	650	615	650	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-September-09	15.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.45	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.35	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.25	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.40	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.30	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.20	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.10	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.00	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.90	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.80	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.70	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.15	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	15.05	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.95	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.85	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.75	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.65	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.55	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.45	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.35	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	650	615	650	615	0.00
20/03/2009	€ / R On 14-December-09	9.00	Call	Currency Future	1391	1410	1391	1410	0.00
20/03/2009	€ / R On 14-December-09	9.00	Put	Currency Future	936	893	936	893	0.00
20/03/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1443	1464	1443	1464	0.00
20/03/2009	€ / R On 14-December-09	10.00	Put	Currency Future	889	847	889	847	0.00
20/03/2009	€ / R On 14-December-09	8.25	Call	Currency Future	1150	1164	1150	1164	0.00
20/03/2009	€ / R On 14-December-09	8.75	Call	Currency Future	1150	1164	1150	1164	0.00
20/03/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1150	1164	1150	1164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1150	1164	1150	1164	0.00
20/03/2009	€ / R On 14-December-09	9.25	Call	Currency Future	1150	1164	1150	1164	0.00
20/03/2009	€ / R On 14-December-09	8.25	Put	Currency Future	1296	1247	1296	1247	0.00
20/03/2009	€ / R On 14-December-09	8.75	Put	Currency Future	1296	1247	1296	1247	0.00
20/03/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1296	1247	1296	1247	0.00
20/03/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1296	1247	1296	1247	0.00
20/03/2009	€ / R On 14-December-09	9.25	Put	Currency Future	1296	1247	1296	1247	0.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	AL13 On 07-May-09			Index Future	243.1200	243.2920	243.1160	243.2920	7.00
20/03/2009	ALBI On 07-May-09			Index Future	295.1800	296.0830	295.1790	296.0830	637.00
20/03/2009	ALBI On 07-May-09			Index Future	295.1800	296.0830	295.1790	296.0830	637.00
20/03/2009	ALBI On 07-May-09			Index Future	295.1800	296.0830	295.1790	296.0830	637.00
20/03/2009	ALBI On 07-May-09			Index Future	295.1800	296.0830	295.1790	296.0830	637.00
20/03/2009	ALBI On 07-May-09			Index Future	295.1800	296.0830	295.1790	296.0830	637.00
20/03/2009	ALBI On 07-May-09			Index Future	295.1800	296.0830	295.1790	296.0830	637.00
20/03/2009	ALBI On 07-May-09			Index Future	295.1800	296.0830	295.1790	296.0830	637.00
20/03/2009	ALBI On 07-May-09			Index Future	295.1800	296.0830	295.1790	296.0830	637.00
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00
20/03/2009	ALBI On 06-August-09			Index Future	301.0800	301.9950	301.0780	301.9950	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	ALBI On 05-November-09			Index Future	292.6100	292.5470	292.6090	292.5470	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 07-May-09			Index Future	125.7200	125.9630	125.7220	125.9630	0.00
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00
20/03/2009	CRD1 On 06-August-09			Index Future	128.2300	128.4780	128.2340	128.4780	2.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	CRD1 On 05-November-09			Index Future	130.4800	130.7300	130.4840	130.7300	0.00
20/03/2009	GOVI On 07-May-09			jGovi	297.0300	297.9240	297.0250	297.9240	186.00
20/03/2009	GOVI On 07-May-09			jGovi	297.0300	297.9240	297.0250	297.9240	186.00
20/03/2009	GOVI On 07-May-09			jGovi	297.0300	297.9240	297.0250	297.9240	186.00
20/03/2009	GOVI On 07-May-09			jGovi	297.0300	297.9240	297.0250	297.9240	186.00
20/03/2009	GOVI On 07-May-09			jGovi	297.0300	297.9240	297.0250	297.9240	186.00
20/03/2009	GOVI On 07-May-09			jGovi	297.0300	297.9240	297.0250	297.9240	186.00
20/03/2009	GOVI On 07-May-09			jGovi	297.0300	297.9240	297.0250	297.9240	186.00
20/03/2009	GOVI On 07-May-09			jGovi	297.0300	297.9240	297.0250	297.9240	186.00
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00
20/03/2009	GOVI On 06-August-09			jGovi	302.9600	303.8715	302.9605	303.8715	6.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	GOVI On 05-November-09			jGovi	308.2800	309.1985	308.2765	309.1985	0.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 07-May-09			Index Future	337.6000	337.5990	337.5990	337.5990	2.00
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00
20/03/2009	ILBI On 06-August-09			Index Future	346.1500	346.1450	346.1450	346.1450	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	ILBI On 05-November-09			Index Future	333.5800	333.6780	333.5810	333.6780	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J153 On 31-August-10			jSwap	7.5100	7.4610	0.0001	0.0005	0.00
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00
20/03/2009	J157 On 15-September-15			jSwap	8.3800	8.3440	0.0437	0.0453	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J186 On 21-December-26			jSwap	8.0500	8.0190	0.0523	0.0495	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J201 On 22-December-14			jSwap	8.4400	8.4000	0.0449	0.0430	0.00
20/03/2009	J203 On 15-September-17			jSwap	8.4800	8.4510	0.0592	0.0576	0.00
20/03/2009	J203 On 15-September-17			jSwap	8.4800	8.4510	0.0592	0.0576	0.00
20/03/2009	J203 On 15-September-17			jSwap	8.4800	8.4510	0.0592	0.0576	0.00
20/03/2009	J203 On 15-September-17			jSwap	8.4800	8.4510	0.0592	0.0576	0.00
20/03/2009	J203 On 15-September-17			jSwap	8.4800	8.4510	0.0592	0.0576	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
20/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
20/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
20/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
20/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 07-May-09			jFra	8.0000	7.9950	0.0196	0.0195	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 06-August-09			jFra	6.6900	6.6190	0.0164	0.0162	0.00
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00
20/03/2009	JFRA On 05-November-09			jFra	6.6300	6.5470	0.0163	0.0161	0.00
20/03/2009	JN02 On 07-May-09			jNote	7.2600	7.2020	0.1337	0.1328	0.00
20/03/2009	JN02 On 07-May-09			jNote	7.2600	7.2020	0.1337	0.1328	0.00
20/03/2009	JN02 On 07-May-09			jNote	7.2600	7.2020	0.1337	0.1328	0.00
20/03/2009	JN02 On 07-May-09			jNote	7.2600	7.2020	0.1337	0.1328	0.00
20/03/2009	JN02 On 07-May-09			jNote	7.2600	7.2020	0.1337	0.1328	0.00
20/03/2009	JN02 On 07-May-09			jNote	7.2600	7.2020	0.1337	0.1328	0.00
20/03/2009	JN02 On 07-May-09			jNote	7.2600	7.2020	0.1337	0.1328	0.00
20/03/2009	JN02 On 07-May-09			jNote	7.2600	7.2020	0.1337	0.1328	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN02 On 06-August-09			jNote	7.2600	7.2070	0.1340	0.1332	0.00
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00
20/03/2009	JN05 On 07-May-09			jNote	8.0600	8.0120	0.3312	0.3295	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN05 On 06-August-09			jNote	8.1100	8.0600	0.3340	0.3325	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 07-May-09			jNote	8.3500	8.3150	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JN10 On 06-August-09			jNote	8.3600	8.3210	0.5666	0.5651	0.00
20/03/2009	JROD On 31-March-09			jRod	10.6300	10.6170	0.0073	0.0067	0.00
20/03/2009	JROD On 31-March-09			jRod	10.6300	10.6170	0.0073	0.0067	0.00
20/03/2009	JROD On 31-March-09			jRod	10.6300	10.6170	0.0073	0.0067	0.00
20/03/2009	JROD On 31-March-09			jRod	10.6300	10.6170	0.0073	0.0067	0.00
20/03/2009	JROD On 31-March-09			jRod	10.6300	10.6170	0.0073	0.0067	0.00
20/03/2009	JROD On 31-March-09			jRod	10.6300	10.6170	0.0073	0.0067	0.00
20/03/2009	JROD On 31-March-09			jRod	10.6300	10.6170	0.0073	0.0067	0.00
20/03/2009	JROD On 31-March-09			jRod	10.6300	10.6170	0.0073	0.0067	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 30-April-09			jRod	10.0500	10.0200	0.0059	0.0052	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	JROD On 29-May-09			jRod	9.5100	9.4730	0.0047	0.0039	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	JROD On 30-June-09			jRod	9.7300	9.7060	0.0095	0.0087	0.00
20/03/2009	OTH1 On 07-May-09			Index Future	285.1600	286.0740	285.1560	286.0740	0.00
20/03/2009	OTH1 On 07-May-09			Index Future	285.1600	286.0740	285.1560	286.0740	0.00
20/03/2009	OTH1 On 07-May-09			Index Future	285.1600	286.0740	285.1560	286.0740	0.00
20/03/2009	OTH1 On 07-May-09			Index Future	285.1600	286.0740	285.1560	286.0740	0.00
20/03/2009	OTH1 On 07-May-09			Index Future	285.1600	286.0740	285.1560	286.0740	0.00
20/03/2009	OTH1 On 07-May-09			Index Future	285.1600	286.0740	285.1560	286.0740	0.00
20/03/2009	OTH1 On 07-May-09			Index Future	285.1600	286.0740	285.1560	286.0740	0.00
20/03/2009	OTH1 On 07-May-09			Index Future	285.1600	286.0740	285.1560	286.0740	0.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	3.00
20/03/2009	OTH1 On 06-August-09			Index Future	290.8600	291.7860	290.8550	291.7860	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
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	OTH1 On 05-November-09			Index Future	295.9600	296.9010	295.9580	296.9010	0.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 07-May-09			Bond Future	6.2700	6.2040	110.8493	110.9291	3022.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 06-August-09			Bond Future	5.6500	5.5700	113.2290	113.3089	0.00
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
20/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
20/03/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1288	1288	1288	1288	0.00
20/03/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	67	67	67	67	0.00
20/03/2009	R157 On 04-February-10			Bond Future	7.8900	7.8260	130.4601	130.7742	0.00
20/03/2009	R157 On 04-February-10			Bond Future	7.8900	7.8260	130.4601	130.7742	0.00
20/03/2009	R157 On 04-February-10			Bond Future	7.8900	7.8260	130.4601	130.7742	0.00
20/03/2009	R157 On 04-February-10			Bond Future	7.8900	7.8260	130.4601	130.7742	0.00
20/03/2009	R157 On 04-February-10			Bond Future	7.8900	7.8260	130.4601	130.7742	0.00
20/03/2009	R157 On 04-February-10			Bond Future	7.8900	7.8260	130.4601	130.7742	0.00
20/03/2009	R157 On 04-February-10			Bond Future	7.8900	7.8260	130.4601	130.7742	0.00
20/03/2009	R157 On 04-February-10			Bond Future	7.8900	7.8260	130.4601	130.7742	0.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00
20/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.7030	130.4581	130.7604	10191.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 06-August-09			Bond Future	7.7300	7.6730	133.1145	133.4233	5000.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 05-November-09			Bond Future	7.8000	7.7470	128.3929	128.6998	0.00
20/03/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	1171	1291	1171	1291	386.00
20/03/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	4146	3964	4146	3964	0.00
20/03/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	4291	4447	4291	4447	0.00
20/03/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5939	5788	5939	5788	0.00
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00
20/03/2009	R186 On 04-February-10			Bond Future	8.3800	8.3250	120.3819	120.9440	0.00
20/03/2009	R186 On 07-May-09			Bond Future	8.3000	8.2450	124.2962	124.8355	12905.00
20/03/2009	R186 On 07-May-09			Bond Future	8.3000	8.2450	124.2962	124.8355	12905.00
20/03/2009	R186 On 07-May-09			Bond Future	8.3000	8.2450	124.2962	124.8355	12905.00
20/03/2009	R186 On 07-May-09			Bond Future	8.3000	8.2450	124.2962	124.8355	12905.00
20/03/2009	R186 On 07-May-09			Bond Future	8.3000	8.2450	124.2962	124.8355	12905.00
20/03/2009	R186 On 07-May-09			Bond Future	8.3000	8.2450	124.2962	124.8355	12905.00
20/03/2009	R186 On 07-May-09			Bond Future	8.3000	8.2450	124.2962	124.8355	12905.00
20/03/2009	R186 On 07-May-09			Bond Future	8.3000	8.2450	124.2962	124.8355	12905.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 06-August-09			Bond Future	8.2900	8.2390	121.6095	122.1555	2500.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R186 On 05-November-09			Bond Future	8.3400	8.2820	123.5974	124.1567	0.00
20/03/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	6798	7050	6798	7050	5000.00
20/03/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15910	15604	15910	15604	0.00
20/03/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	188	224	188	224	97.00
20/03/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	21562	21058	21562	21058	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 04-February-10			Bond Future	7.8900	7.7880	104.6195	105.0184	0.00
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00
20/03/2009	R201 On 07-May-09			Bond Future	7.8000	7.7160	107.6544	108.0365	2.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 06-August-09			Bond Future	7.7600	7.6720	105.4996	105.8905	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09			Bond Future	7.8200	7.7290	107.2338	107.6255	0.00
20/03/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	3358	3551	3358	3551	0.00
20/03/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4732	4534	4732	4534	0.00
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00
20/03/2009	R203 On 04-February-10			Bond Future	8.3700	8.3130	102.6672	102.9877	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 07-May-09			Bond Future	8.2500	8.1960	101.3002	101.6042	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 06-August-09			Bond Future	8.2400	8.1810	103.4375	103.7529	0.00
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00
20/03/2009	R203 On 05-November-09			Bond Future	8.3000	8.2450	100.9686	101.2869	0.00
20/03/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	3722	3863	3722	3863	0.00
20/03/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8402	8224	8402	8224	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 04-February-10			Bond Future	8.3700	8.3150	98.7872	99.1346	0.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 07-May-09			Bond Future	8.2600	8.2100	101.3988	101.7297	305.00
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00
20/03/2009	R204 On 06-August-09			Bond Future	8.2500	8.2000	99.4929	99.8311	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09			Bond Future	8.3100	8.2570	101.1232	101.4663	0.00
20/03/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	4085	4237	4085	4237	0.00
20/03/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9311	9120	9311	9120	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 04-February-10			Bond Future	7.7900	7.7150	99.5402	99.7923	0.00
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00
20/03/2009	R206 On 07-May-09			Bond Future	7.7100	7.6490	101.5885	101.8312	3134.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 06-August-09			Bond Future	7.6600	7.5970	99.9560	100.2029	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09			Bond Future	7.7300	7.6540	101.5977	101.8466	0.00
20/03/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	2859	2986	2859	2986	0.00
20/03/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3650	3528	3650	3528	0.00
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00
20/03/2009	R207 On 04-February-10			Bond Future	8.3700	8.3180	93.0126	93.3679	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 07-May-09			Bond Future	8.2700	8.2230	95.1581	95.4991	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 06-August-09			Bond Future	8.2700	8.2150	93.5212	93.8707	0.00
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00
20/03/2009	R207 On 05-November-09			Bond Future	8.3200	8.2660	95.0562	95.4057	0.00
20/03/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	4234	4390	4234	4390	0.00
20/03/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	9729	9535	9729	9535	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 04-February-10			Bond Future	8.4700	8.4100	90.1815	90.5814	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 07-May-09			Bond Future	8.3200	8.2540	89.0883	89.5089	0.00
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00
20/03/2009	R208 On 06-August-09			Bond Future	8.3200	8.2640	90.8704	91.2790	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R208 On 05-November-09			Bond Future	8.3800	8.3220	88.9148	89.3231	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 04-February-10			Bond Future	8.1400	8.0930	81.9563	82.3445	0.00
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00
20/03/2009	R209 On 07-May-09			Bond Future	8.0900	8.0460	80.6865	81.0619	5493.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 06-August-09			Bond Future	8.0800	8.0370	82.3925	82.7679	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	R209 On 05-November-09			Bond Future	8.1100	8.0650	80.6005	80.9823	0.00
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00
20/03/2009	TRT1 On 07-May-09			Index Future	293.2400	294.1290	293.2430	294.1290	0.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 06-August-09			Index Future	299.1000	300.0010	299.1030	300.0010	100.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	TRT1 On 05-November-09			Index Future	304.3500	305.2600	304.3510	305.2600	0.00
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00
20/03/2009	ZAAD On 12-June-09			Currency Future	6.7400	6.7272	6.7358	6.7272	8895.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-September-09			Currency Future	6.8000	6.7918	6.8020	6.7918	140.00
20/03/2009	ZAAD On 14-December-09			Currency Future	6.8500	6.8438	6.8541	6.8438	0.00
20/03/2009	ZAAD On 14-December-09			Currency Future	6.8500	6.8438	6.8541	6.8438	0.00
20/03/2009	ZAAD On 14-December-09			Currency Future	6.8500	6.8438	6.8541	6.8438	0.00
20/03/2009	ZAAD On 14-December-09			Currency Future	6.8500	6.8438	6.8541	6.8438	0.00
20/03/2009	ZAAD On 14-December-09			Currency Future	6.8500	6.8438	6.8541	6.8438	0.00
20/03/2009	ZAAD On 14-December-09			Currency Future	6.8500	6.8438	6.8541	6.8438	0.00
20/03/2009	ZAAD On 14-December-09			Currency Future	6.8500	6.8438	6.8541	6.8438	0.00
20/03/2009	ZAAD On 14-December-09			Currency Future	6.8500	6.8438	6.8541	6.8438	0.00
20/03/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	481	485	481	485	0.00
20/03/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	429	443	429	443	0.00
20/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	346	344	346	344	0.00
20/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	260	267	260	267	0.00
20/03/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	522	523	522	523	0.00
20/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	522	523	522	523	0.00
20/03/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	370	381	370	381	0.00
20/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	370	381	370	381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	443	448	443	448	0.00
20/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	491	506	491	506	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	409	415	409	415	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	557	573	557	573	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	378	385	378	385	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	626	644	626	644	0.00
20/03/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	124	126	124	126	0.00
20/03/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	789	799	789	799	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	789	799	789	799	0.00
20/03/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	304	313	304	313	0.00
20/03/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	802	821	802	821	0.00
20/03/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	565	564	565	564	0.00
20/03/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	313	322	313	322	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	350	358	350	358	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	698	716	698	716	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	320	329	320	329	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	768	787	768	787	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	259	268	259	268	0.00
20/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	259	268	259	268	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	907	926	907	926	0.00
20/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	907	926	907	926	0.00
20/03/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	232	241	232	241	0.00
20/03/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	980	1000	980	1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	980	1000	980	1000	0.00
20/03/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	803	803	803	803	0.00
20/03/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	299	310	299	310	0.00
20/03/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	743	0	743	0	0.00
20/03/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	339	0	339	0	0.00
20/03/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	655	0	655	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
20/03/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	655	0	655	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
20/03/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	655	0	655	0	0.00
20/03/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	451	0	451	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
20/03/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	451	0	451	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
20/03/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	451	0	451	0	0.00
20/03/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	451	0	451	0	0.00