



# Derivatives Weekly Statistics Report

From 2008/12/15 To 2008/12/19

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	\$ / R On 16-March-09			Currency Future	9.9900	10.0287	9.9867	10.0287	159820.00
19/12/2008	\$ / R On 16-March-09			Currency Future	9.9900	10.0287	9.9867	10.0287	159820.00
19/12/2008	\$ / R On 16-March-09			Currency Future	9.9900	10.0287	9.9867	10.0287	159820.00
19/12/2008	\$ / R On 16-March-09			Currency Future	9.9900	10.0287	9.9867	10.0287	159820.00
19/12/2008	\$ / R On 16-March-09			Currency Future	9.9900	10.0287	9.9867	10.0287	159820.00
19/12/2008	\$ / R On 16-March-09			Currency Future	9.9900	10.0287	9.9867	10.0287	159820.00
19/12/2008	\$ / R On 16-March-09			Currency Future	9.9900	10.0287	9.9867	10.0287	159820.00
19/12/2008	\$ / R On 16-March-09			Currency Future	9.9900	10.0287	9.9867	10.0287	159820.00
19/12/2008	\$ / R On 15-March-10			Currency Future	10.5900	11.5287	10.5930	11.5287	0.00
19/12/2008	\$ / R On 15-March-10			Currency Future	10.5900	11.5287	10.5930	11.5287	0.00
19/12/2008	\$ / R On 15-March-10			Currency Future	10.5900	11.5287	10.5930	11.5287	0.00
19/12/2008	\$ / R On 15-March-10			Currency Future	10.5900	11.5287	10.5930	11.5287	0.00
19/12/2008	\$ / R On 15-March-10			Currency Future	10.5900	11.5287	10.5930	11.5287	0.00
19/12/2008	\$ / R On 15-March-10			Currency Future	10.5900	11.5287	10.5930	11.5287	0.00
19/12/2008	\$ / R On 15-March-10			Currency Future	10.5900	11.5287	10.5930	11.5287	0.00
19/12/2008	\$ / R On 12-June-09			Currency Future	10.1700	10.2111	10.1690	10.2111	4558.00
19/12/2008	\$ / R On 12-June-09			Currency Future	10.1700	10.2111	10.1690	10.2111	4558.00
19/12/2008	\$ / R On 12-June-09			Currency Future	10.1700	10.2111	10.1690	10.2111	4558.00
19/12/2008	\$ / R On 12-June-09			Currency Future	10.1700	10.2111	10.1690	10.2111	4558.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	\$ / R On 12-June-09			Currency Future	10.1700	10.2111	10.1690	10.2111	4558.00
19/12/2008	\$ / R On 12-June-09			Currency Future	10.1700	10.2111	10.1690	10.2111	4558.00
19/12/2008	\$ / R On 12-June-09			Currency Future	10.1700	10.2111	10.1690	10.2111	4558.00
19/12/2008	\$ / R On 12-June-09			Currency Future	10.1700	10.2111	10.1690	10.2111	4558.00
19/12/2008	\$ / R On 14-September-09			Currency Future	10.3300	10.3700	10.3288	10.3700	5.00
19/12/2008	\$ / R On 14-September-09			Currency Future	10.3300	10.3700	10.3288	10.3700	5.00
19/12/2008	\$ / R On 14-September-09			Currency Future	10.3300	10.3700	10.3288	10.3700	5.00
19/12/2008	\$ / R On 14-September-09			Currency Future	10.3300	10.3700	10.3288	10.3700	5.00
19/12/2008	\$ / R On 14-September-09			Currency Future	10.3300	10.3700	10.3288	10.3700	5.00
19/12/2008	\$ / R On 14-September-09			Currency Future	10.3300	10.3700	10.3288	10.3700	5.00
19/12/2008	\$ / R On 14-September-09			Currency Future	10.3300	10.3700	10.3288	10.3700	5.00
19/12/2008	\$ / R On 14-September-09			Currency Future	10.3300	10.3700	10.3288	10.3700	5.00
19/12/2008	\$ / R On 14-December-09			Currency Future	10.4600	10.5015	10.4609	10.5015	0.00
19/12/2008	\$ / R On 14-December-09			Currency Future	10.4600	10.5015	10.4609	10.5015	0.00
19/12/2008	\$ / R On 14-December-09			Currency Future	10.4600	10.5015	10.4609	10.5015	0.00
19/12/2008	\$ / R On 14-December-09			Currency Future	10.4600	10.5015	10.4609	10.5015	0.00
19/12/2008	\$ / R On 14-December-09			Currency Future	10.4600	10.5015	10.4609	10.5015	0.00
19/12/2008	\$ / R On 14-December-09			Currency Future	10.4600	10.5015	10.4609	10.5015	0.00
19/12/2008	\$ / R On 14-December-09			Currency Future	10.4600	10.5015	10.4609	10.5015	0.00
19/12/2008	\$ / R On 14-December-09	243.60	Call	Currency Future	948	963	948	963	0.00
19/12/2008	\$ / R On 14-December-09	243.60	Put	Currency Future	1387	1362	1387	1362	0.00
19/12/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	409	404	409	404	0.00
19/12/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	822	775	822	775	0.00
19/12/2008	\$ / R On 14-December-09	9.25	Call	Currency Future	792	806	792	806	0.00
19/12/2008	\$ / R On 14-December-09	8.75	Call	Currency Future	792	806	792	806	0.00
19/12/2008	\$ / R On 14-December-09	9.05	Call	Currency Future	792	806	792	806	0.00
19/12/2008	\$ / R On 14-December-09	8.95	Call	Currency Future	792	806	792	806	0.00
19/12/2008	\$ / R On 14-December-09	9.00	Call	Currency Future	792	806	792	806	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	\$ / R On 14-December-09	9.25	Put	Currency Future	1831	1804	1831	1804	0.00
19/12/2008	\$ / R On 14-December-09	8.75	Put	Currency Future	1831	1804	1831	1804	0.00
19/12/2008	\$ / R On 14-December-09	9.05	Put	Currency Future	1831	1804	1831	1804	0.00
19/12/2008	\$ / R On 14-December-09	8.95	Put	Currency Future	1831	1804	1831	1804	0.00
19/12/2008	\$ / R On 14-December-09	9.00	Put	Currency Future	1831	1804	1831	1804	0.00
19/12/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1286	1306	1286	1306	0.00
19/12/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	99	77	99	77	0.00
19/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1723	1749	1723	1749	0.00
19/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	154	138	154	138	0.00
19/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1345	1365	1345	1365	0.00
19/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	276	254	276	254	0.00
19/12/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	810	811	810	811	0.00
19/12/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	810	811	810	811	0.00
19/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	810	811	810	811	0.00
19/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	810	811	810	811	0.00
19/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	810	811	810	811	0.00
19/12/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	691	650	691	650	0.00
19/12/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	691	650	691	650	0.00
19/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	691	650	691	650	0.00
19/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	691	650	691	650	0.00
19/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	691	650	691	650	0.00
19/12/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	7.75	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	7.50	Call	Currency Future	752	753	752	753	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	\$ / R On 12-June-09	7.25	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	7.00	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	6.75	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	6.50	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	6.25	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	6.00	Call	Currency Future	752	753	752	753	0.00
19/12/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	7.75	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	7.50	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	7.25	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	7.00	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	6.75	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	6.50	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	6.25	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 12-June-09	6.00	Put	Currency Future	783	742	783	742	0.00
19/12/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	6.50	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	257	249	257	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	7.75	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	7.50	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	7.25	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	7.00	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	6.75	Call	Currency Future	257	249	257	249	0.00
19/12/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	6.50	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	7.75	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	7.50	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	7.25	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	7.00	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 16-March-09	6.75	Put	Currency Future	1170	1120	1170	1120	0.00
19/12/2008	\$ / R On 12-June-09	230.00	Call	Currency Future	395	395	395	395	0.00
19/12/2008	\$ / R On 12-June-09	230.00	Put	Currency Future	1526	1484	1526	1484	0.00
19/12/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	465	467	465	467	0.00
19/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	465	467	465	467	0.00
19/12/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	465	467	465	467	0.00
19/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	465	467	465	467	0.00
19/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	465	467	465	467	0.00
19/12/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	1346	1306	1346	1306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	1346	1306	1346	1306	0.00
19/12/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	1346	1306	1346	1306	0.00
19/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	1346	1306	1346	1306	0.00
19/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	1346	1306	1346	1306	0.00
19/12/2008	\$ / R On 14-December-09	106.00	Call	Currency Future	2173	2201	2173	2201	0.00
19/12/2008	\$ / R On 14-December-09	106.00	Put	Currency Future	212	199	212	199	0.00
19/12/2008	\$ / R On 14-December-09	243.58	Call	Currency Future	1399	1422	1399	1422	0.00
19/12/2008	\$ / R On 14-December-09	243.58	Put	Currency Future	638	621	638	621	0.00
19/12/2008	\$ / R On 14-December-09	265.00	Call	Currency Future	469	480	469	480	0.00
19/12/2008	\$ / R On 14-December-09	265.00	Put	Currency Future	3308	3278	3308	3278	0.00
19/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	978	994	978	994	0.00
19/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	978	994	978	994	0.00
19/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	978	994	978	994	0.00
19/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	1318	1292	1318	1292	0.00
19/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	1318	1292	1318	1292	0.00
19/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	1318	1292	1318	1292	0.00
19/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	1943	1968	1943	1968	0.00
19/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	1943	1968	1943	1968	0.00
19/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	1943	1968	1943	1968	0.00
19/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	282	267	282	267	0.00
19/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	282	267	282	267	0.00
19/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	282	267	282	267	0.00
19/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	1552	1574	1552	1574	0.00
19/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	1552	1574	1552	1574	0.00
19/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	1552	1574	1552	1574	0.00
19/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	491	473	491	473	0.00
19/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	491	473	491	473	0.00
19/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	491	473	491	473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	£ / R On 16-March-09			Currency Future	14.9300	15.2785	14.9335	15.2785	11708.00
19/12/2008	£ / R On 16-March-09			Currency Future	14.9300	15.2785	14.9335	15.2785	11708.00
19/12/2008	£ / R On 16-March-09			Currency Future	14.9300	15.2785	14.9335	15.2785	11708.00
19/12/2008	£ / R On 16-March-09			Currency Future	14.9300	15.2785	14.9335	15.2785	11708.00
19/12/2008	£ / R On 16-March-09			Currency Future	14.9300	15.2785	14.9335	15.2785	11708.00
19/12/2008	£ / R On 16-March-09			Currency Future	14.9300	15.2785	14.9335	15.2785	11708.00
19/12/2008	£ / R On 16-March-09			Currency Future	14.9300	15.2785	14.9335	15.2785	11708.00
19/12/2008	£ / R On 16-March-09			Currency Future	14.9300	15.2785	14.9335	15.2785	11708.00
19/12/2008	£ / R On 12-June-09			Currency Future	15.2100	15.5591	15.2053	15.5591	73.00
19/12/2008	£ / R On 12-June-09			Currency Future	15.2100	15.5591	15.2053	15.5591	73.00
19/12/2008	£ / R On 12-June-09			Currency Future	15.2100	15.5591	15.2053	15.5591	73.00
19/12/2008	£ / R On 12-June-09			Currency Future	15.2100	15.5591	15.2053	15.5591	73.00
19/12/2008	£ / R On 12-June-09			Currency Future	15.2100	15.5591	15.2053	15.5591	73.00
19/12/2008	£ / R On 12-June-09			Currency Future	15.2100	15.5591	15.2053	15.5591	73.00
19/12/2008	£ / R On 12-June-09			Currency Future	15.2100	15.5591	15.2053	15.5591	73.00
19/12/2008	£ / R On 12-June-09			Currency Future	15.2100	15.5591	15.2053	15.5591	73.00
19/12/2008	£ / R On 14-September-09			Currency Future	15.4400	15.8068	15.4437	15.8068	0.00
19/12/2008	£ / R On 14-September-09			Currency Future	15.4400	15.8068	15.4437	15.8068	0.00
19/12/2008	£ / R On 14-September-09			Currency Future	15.4400	15.8068	15.4437	15.8068	0.00
19/12/2008	£ / R On 14-September-09			Currency Future	15.4400	15.8068	15.4437	15.8068	0.00
19/12/2008	£ / R On 14-September-09			Currency Future	15.4400	15.8068	15.4437	15.8068	0.00
19/12/2008	£ / R On 14-September-09			Currency Future	15.4400	15.8068	15.4437	15.8068	0.00
19/12/2008	£ / R On 14-September-09			Currency Future	15.4400	15.8068	15.4437	15.8068	0.00
19/12/2008	£ / R On 14-September-09			Currency Future	15.4400	15.8068	15.4437	15.8068	0.00
19/12/2008	£ / R On 16-March-09	8.45	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	8.60	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	8.55	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	9.25	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	431	517	431	517	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	431	517	431	517	0.00
19/12/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	8.60	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1448	1188	1448	1188	0.00
19/12/2008	£ / R On 12-June-09	8.00	Call	Currency Future	331	393	331	393	0.00
19/12/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2926	2634	2926	2634	0.00
19/12/2008	£ / R On 12-June-09	7.00	Call	Currency Future	438	518	438	518	0.00
19/12/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2483	2209	2483	2209	0.00
19/12/2008	£ / R On 16-March-09	7.00	Call	Currency Future	153	183	153	183	0.00
19/12/2008	£ / R On 16-March-09	7.00	Put	Currency Future	2570	2255	2570	2255	0.00
19/12/2008	£ / R On 12-June-09	7.00	Call	Currency Future	376	446	376	446	0.00
19/12/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2721	2437	2721	2437	0.00
19/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	115	137	115	137	0.00
19/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2882	2559	2882	2559	0.00
19/12/2008	£ / R On 12-June-09	8.00	Call	Currency Future	349	414	349	414	0.00
19/12/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2843	2555	2843	2555	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	£ / R On 16-March-09	8.55	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	8.45	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	7.25	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	7.00	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	6.75	Call	Currency Future	493	590	493	590	0.00
19/12/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	7.25	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	6.75	Put	Currency Future	1310	1061	1310	1061	0.00
19/12/2008	£ / R On 16-March-09	9.25	Call	Currency Future	461	552	461	552	0.00
19/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	461	552	461	552	0.00
19/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	461	552	461	552	0.00
19/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	461	552	461	552	0.00
19/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	461	552	461	552	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	461	552	461	552	0.00
19/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	461	552	461	552	0.00
19/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	461	552	461	552	0.00
19/12/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1378	1124	1378	1124	0.00
19/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1378	1124	1378	1124	0.00
19/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1378	1124	1378	1124	0.00
19/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1378	1124	1378	1124	0.00
19/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1378	1124	1378	1124	0.00
19/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1378	1124	1378	1124	0.00
19/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1378	1124	1378	1124	0.00
19/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1378	1124	1378	1124	0.00
19/12/2008	€ / R On 16-March-09			Currency Future	13.8700	14.4080	13.8669	14.4080	4668.00
19/12/2008	€ / R On 16-March-09			Currency Future	13.8700	14.4080	13.8669	14.4080	4668.00
19/12/2008	€ / R On 16-March-09			Currency Future	13.8700	14.4080	13.8669	14.4080	4668.00
19/12/2008	€ / R On 16-March-09			Currency Future	13.8700	14.4080	13.8669	14.4080	4668.00
19/12/2008	€ / R On 16-March-09			Currency Future	13.8700	14.4080	13.8669	14.4080	4668.00
19/12/2008	€ / R On 16-March-09			Currency Future	13.8700	14.4080	13.8669	14.4080	4668.00
19/12/2008	€ / R On 16-March-09			Currency Future	13.8700	14.4080	13.8669	14.4080	4668.00
19/12/2008	€ / R On 16-March-09			Currency Future	13.8700	14.4080	13.8669	14.4080	4668.00
19/12/2008	€ / R On 12-June-09			Currency Future	14.1000	14.6480	14.0981	14.6480	2585.00
19/12/2008	€ / R On 12-June-09			Currency Future	14.1000	14.6480	14.0981	14.6480	2585.00
19/12/2008	€ / R On 12-June-09			Currency Future	14.1000	14.6480	14.0981	14.6480	2585.00
19/12/2008	€ / R On 12-June-09			Currency Future	14.1000	14.6480	14.0981	14.6480	2585.00
19/12/2008	€ / R On 12-June-09			Currency Future	14.1000	14.6480	14.0981	14.6480	2585.00
19/12/2008	€ / R On 12-June-09			Currency Future	14.1000	14.6480	14.0981	14.6480	2585.00
19/12/2008	€ / R On 12-June-09			Currency Future	14.1000	14.6480	14.0981	14.6480	2585.00
19/12/2008	€ / R On 12-June-09			Currency Future	14.1000	14.6480	14.0981	14.6480	2585.00
19/12/2008	€ / R On 14-September-09			Currency Future	14.3000	14.8570	14.3049	14.8570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 14-September-09			Currency Future	14.3000	14.8570	14.3049	14.8570	0.00
19/12/2008	€ / R On 14-September-09			Currency Future	14.3000	14.8570	14.3049	14.8570	0.00
19/12/2008	€ / R On 14-September-09			Currency Future	14.3000	14.8570	14.3049	14.8570	0.00
19/12/2008	€ / R On 14-September-09			Currency Future	14.3000	14.8570	14.3049	14.8570	0.00
19/12/2008	€ / R On 14-September-09			Currency Future	14.3000	14.8570	14.3049	14.8570	0.00
19/12/2008	€ / R On 14-September-09			Currency Future	14.3000	14.8570	14.3049	14.8570	0.00
19/12/2008	€ / R On 14-September-09			Currency Future	14.3000	14.8570	14.3049	14.8570	0.00
19/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	961	1176	961	1176	0.00
19/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1013	678	1013	678	0.00
19/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1192	1508	1192	1508	0.00
19/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	694	460	694	460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	6.75	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	6.50	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 12-June-09	6.25	Put	Currency Future	694	460	694	460	0.00
19/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	1088	1467	1088	1467	0.00
19/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	271	109	271	109	0.00
19/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	770	1023	770	1023	0.00
19/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	553	265	553	265	0.00
19/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1621	2005	1621	2005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1621	2005	1621	2005	0.00
19/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	423	257	423	257	0.00
19/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1416	1865	1416	1865	0.00
19/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	149	57	149	57	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	324	405	324	405	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1807	1347	1807	1347	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	226	280	226	280	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2509	2022	2509	2022	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	161	198	161	198	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3244	2740	3244	2740	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3286	3813	3286	3813	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	19	5	19	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 16-March-09	230.00	Call	Currency Future	2502	3028	2502	3028	0.00
19/12/2008	€ / R On 16-March-09	230.00	Put	Currency Future	35	20	35	20	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	462	592	462	592	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1195	784	1195	784	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	317	396	317	396	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1850	1388	1850	1388	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	158	194	158	194	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3291	2786	3291	2786	0.00
19/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3238	3764	3238	3764	0.00
19/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	21	6	21	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	21	6	21	6	0.00
19/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	686	909	686	909	0.00
19/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	669	351	669	351	0.00
19/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	310	386	310	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	310	386	310	386	0.00
19/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1893	1428	1893	1428	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	217	268	217	268	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2600	2110	2600	2110	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	2600	2110	2600	2110	0.00
19/12/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1490	1855	1490	1855	0.00
19/12/2008	€ / R On 12-June-09	8.20	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	8.30	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	492	307	492	307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 12-June-09	6.75	Put	Currency Future	492	307	492	307	0.00
19/12/2008	€ / R On 16-March-09	8.30	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	8.20	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3774	4310	3774	4310	0.00
19/12/2008	€ / R On 16-March-09	8.30	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	8.20	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	7	2	7	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	7	2	7	2	0.00
19/12/2008	€ / R On 16-March-09	8.30	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	8.20	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	2992	3518	2992	3518	0.00
19/12/2008	€ / R On 16-March-09	8.30	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	8.20	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	25	10	25	10	0.00
19/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	25	10	25	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 16-March-09	8.60	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	6.25	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	6.00	Call	Currency Future	599	785	599	785	0.00
19/12/2008	€ / R On 16-March-09	8.60	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	6.25	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	6.00	Put	Currency Future	832	477	832	477	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3676	4210	3676	4210	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	9	2	9	2	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2894	3420	2894	3420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	27		12	27	12	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	568		741	568	741	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	901		533	901	533	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	264		328	264	328	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2197		1720	2197	1720	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	186		230	186	230	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2919		2422	2919	2422	0.00
19/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3529		4061	3529	4061	0.00
19/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3529		4061	3529	4061	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3529		4061	3529	4061	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3529		4061	3529	4061	0.00
19/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	3529		4061	3529	4061	0.00
19/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	3529		4061	3529	4061	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3529		4061	3529	4061	0.00
19/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	12		3	12	3	0.00
19/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	12		3	12	3	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	12		3	12	3	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	12		3	12	3	0.00
19/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	12		3	12	3	0.00
19/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	12		3	12	3	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	12		3	12	3	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2746		3274	2746	3274	0.00
19/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2746		3274	2746	3274	0.00
19/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	2746		3274	2746	3274	0.00
19/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	2746		3274	2746	3274	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2746		3274	2746	3274	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	30		16	30	16	0.00
19/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	30		16	30	16	0.00
19/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	30		16	30	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	30	16	30	16	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	30	16	30	16	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	355	447	355	447	0.00
19/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	355	447	355	447	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	355	447	355	447	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	355	447	355	447	0.00
19/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	355	447	355	447	0.00
19/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	355	447	355	447	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	355	447	355	447	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1638	1189	1638	1189	0.00
19/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1638	1189	1638	1189	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1638	1189	1638	1189	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1638	1189	1638	1189	0.00
19/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	1638	1189	1638	1189	0.00
19/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	1638	1189	1638	1189	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1638	1189	1638	1189	0.00
19/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	247	307	247	307	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	247	307	247	307	0.00
19/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	247	307	247	307	0.00
19/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	247	307	247	307	0.00
19/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	247	307	247	307	0.00
19/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	247	307	247	307	0.00
19/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2330	1849	2330	1849	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2330	1849	2330	1849	0.00
19/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2330	1849	2330	1849	0.00
19/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	2330	1849	2330	1849	0.00
19/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	2330	1849	2330	1849	0.00
19/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2330	1849	2330	1849	0.00
19/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	998	1232	998	1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	998	1232	998	1232	0.00
19/12/2008	€ / R On 12-June-09	8.55	Call	Currency Future	998	1232	998	1232	0.00
19/12/2008	€ / R On 12-June-09	8.45	Call	Currency Future	998	1232	998	1232	0.00
19/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	998	1232	998	1232	0.00
19/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	950	634	950	634	0.00
19/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	950	634	950	634	0.00
19/12/2008	€ / R On 12-June-09	8.55	Put	Currency Future	950	634	950	634	0.00
19/12/2008	€ / R On 12-June-09	8.45	Put	Currency Future	950	634	950	634	0.00
19/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	950	634	950	634	0.00
19/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	961	1176	961	1176	0.00
19/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	961	1176	961	1176	0.00
19/12/2008	€ / R On 12-June-09	9.05	Call	Currency Future	961	1176	961	1176	0.00
19/12/2008	€ / R On 12-June-09	8.95	Call	Currency Future	961	1176	961	1176	0.00
19/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	961	1176	961	1176	0.00
19/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1013	678	1013	678	0.00
19/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1013	678	1013	678	0.00
19/12/2008	€ / R On 12-June-09	9.05	Put	Currency Future	1013	678	1013	678	0.00
19/12/2008	€ / R On 12-June-09	8.95	Put	Currency Future	1013	678	1013	678	0.00
19/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1013	678	1013	678	0.00
19/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3432	3962	3432	3962	0.00
19/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	15	4	15	4	0.00
19/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2649	3176	2649	3176	0.00
19/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	32	18	32	18	0.00
19/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	236	294	236	294	0.00
19/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2419	1936	2419	1936	0.00
19/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	168	207	168	207	0.00
19/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3151	2649	3151	2649	0.00
19/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1165	1476	1165	1476	0.00
19/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	717	478	717	478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	ALBI On 05-February-09			Index Future	307.8600	309.1850	307.8600	309.1850	607.00
19/12/2008	ALBI On 05-February-09			Index Future	307.8600	309.1850	307.8600	309.1850	607.00
19/12/2008	ALBI On 05-February-09			Index Future	307.8600	309.1850	307.8600	309.1850	607.00
19/12/2008	ALBI On 05-February-09			Index Future	307.8600	309.1850	307.8600	309.1850	607.00
19/12/2008	ALBI On 05-February-09			Index Future	307.8600	309.1850	307.8600	309.1850	607.00
19/12/2008	ALBI On 05-February-09			Index Future	307.8600	309.1850	307.8600	309.1850	607.00
19/12/2008	ALBI On 05-February-09			Index Future	307.8600	309.1850	307.8600	309.1850	607.00
19/12/2008	ALBI On 05-February-09			Index Future	307.8600	309.1850	307.8600	309.1850	607.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 07-May-09			Index Future	316.0200	317.3720	316.0190	317.3720	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	ALBI On 06-August-09			Index Future	322.6300	323.9500	322.6310	323.9500	0.00
19/12/2008	CRD1 On 05-February-09			Index Future	126.1300	126.4390	126.1290	126.4390	0.00
19/12/2008	CRD1 On 05-February-09			Index Future	126.1300	126.4390	126.1290	126.4390	0.00
19/12/2008	CRD1 On 05-February-09			Index Future	126.1300	126.4390	126.1290	126.4390	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	CRD1 On 05-February-09			Index Future	126.1300	126.4390	126.1290	126.4390	0.00
19/12/2008	CRD1 On 05-February-09			Index Future	126.1300	126.4390	126.1290	126.4390	0.00
19/12/2008	CRD1 On 05-February-09			Index Future	126.1300	126.4390	126.1290	126.4390	0.00
19/12/2008	CRD1 On 05-February-09			Index Future	126.1300	126.4390	126.1290	126.4390	0.00
19/12/2008	CRD1 On 05-February-09			Index Future	126.1300	126.4390	126.1290	126.4390	0.00
19/12/2008	CRD1 On 07-May-09			Index Future	129.5500	129.8640	129.5480	129.8640	0.00
19/12/2008	CRD1 On 07-May-09			Index Future	129.5500	129.8640	129.5480	129.8640	0.00
19/12/2008	CRD1 On 07-May-09			Index Future	129.5500	129.8640	129.5480	129.8640	0.00
19/12/2008	CRD1 On 07-May-09			Index Future	129.5500	129.8640	129.5480	129.8640	0.00
19/12/2008	CRD1 On 07-May-09			Index Future	129.5500	129.8640	129.5480	129.8640	0.00
19/12/2008	CRD1 On 07-May-09			Index Future	129.5500	129.8640	129.5480	129.8640	0.00
19/12/2008	CRD1 On 07-May-09			Index Future	129.5500	129.8640	129.5480	129.8640	0.00
19/12/2008	CRD1 On 07-May-09			Index Future	129.5500	129.8640	129.5480	129.8640	0.00
19/12/2008	CRD1 On 06-August-09			Index Future	132.6400	132.9660	132.6440	132.9660	2.00
19/12/2008	CRD1 On 06-August-09			Index Future	132.6400	132.9660	132.6440	132.9660	2.00
19/12/2008	CRD1 On 06-August-09			Index Future	132.6400	132.9660	132.6440	132.9660	2.00
19/12/2008	CRD1 On 06-August-09			Index Future	132.6400	132.9660	132.6440	132.9660	2.00
19/12/2008	CRD1 On 06-August-09			Index Future	132.6400	132.9660	132.6440	132.9660	2.00
19/12/2008	CRD1 On 06-August-09			Index Future	132.6400	132.9660	132.6440	132.9660	2.00
19/12/2008	CRD1 On 06-August-09			Index Future	132.6400	132.9660	132.6440	132.9660	2.00
19/12/2008	CRD1 On 06-August-09			Index Future	132.6400	132.9660	132.6440	132.9660	2.00
19/12/2008	GOVI On 05-February-09			jGovi	308.6500	309.9120	308.6490	309.9120	507.00
19/12/2008	GOVI On 05-February-09			jGovi	308.6500	309.9120	308.6490	309.9120	507.00
19/12/2008	GOVI On 05-February-09			jGovi	308.6500	309.9120	308.6490	309.9120	507.00
19/12/2008	GOVI On 05-February-09			jGovi	308.6500	309.9120	308.6490	309.9120	507.00
19/12/2008	GOVI On 05-February-09			jGovi	308.6500	309.9120	308.6490	309.9120	507.00
19/12/2008	GOVI On 05-February-09			jGovi	308.6500	309.9120	308.6490	309.9120	507.00
19/12/2008	GOVI On 05-February-09			jGovi	308.6500	309.9120	308.6490	309.9120	507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	GOVI On 05-February-09			jGovi	308.6500	309.9120	308.6490	309.9120	507.00
19/12/2008	GOVI On 07-May-09			jGovi	317.0100	318.3085	317.0135	318.3085	0.00
19/12/2008	GOVI On 07-May-09			jGovi	317.0100	318.3085	317.0135	318.3085	0.00
19/12/2008	GOVI On 07-May-09			jGovi	317.0100	318.3085	317.0135	318.3085	0.00
19/12/2008	GOVI On 07-May-09			jGovi	317.0100	318.3085	317.0135	318.3085	0.00
19/12/2008	GOVI On 07-May-09			jGovi	317.0100	318.3085	317.0135	318.3085	0.00
19/12/2008	GOVI On 07-May-09			jGovi	317.0100	318.3085	317.0135	318.3085	0.00
19/12/2008	GOVI On 07-May-09			jGovi	317.0100	318.3085	317.0135	318.3085	0.00
19/12/2008	GOVI On 07-May-09			jGovi	317.0100	318.3085	317.0135	318.3085	0.00
19/12/2008	GOVI On 06-August-09			jGovi	324.5900	325.9115	324.5915	325.9115	0.00
19/12/2008	GOVI On 06-August-09			jGovi	324.5900	325.9115	324.5915	325.9115	0.00
19/12/2008	GOVI On 06-August-09			jGovi	324.5900	325.9115	324.5915	325.9115	0.00
19/12/2008	GOVI On 06-August-09			jGovi	324.5900	325.9115	324.5915	325.9115	0.00
19/12/2008	GOVI On 06-August-09			jGovi	324.5900	325.9115	324.5915	325.9115	0.00
19/12/2008	GOVI On 06-August-09			jGovi	324.5900	325.9115	324.5915	325.9115	0.00
19/12/2008	GOVI On 06-August-09			jGovi	324.5900	325.9115	324.5915	325.9115	0.00
19/12/2008	GOVI On 06-August-09			jGovi	324.5900	325.9115	324.5915	325.9115	0.00
19/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
19/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
19/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
19/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
19/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
19/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
19/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
19/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
19/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
19/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
19/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
19/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
19/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
19/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
19/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
19/12/2008	J153 On 31-August-10			jSwap	9.0500	8.9790	0.0284	0.0272	0.00
19/12/2008	J153 On 31-August-10			jSwap	9.0500	8.9790	0.0284	0.0272	0.00
19/12/2008	J153 On 31-August-10			jSwap	9.0500	8.9790	0.0284	0.0272	0.00
19/12/2008	J153 On 31-August-10			jSwap	9.0500	8.9790	0.0284	0.0272	0.00
19/12/2008	J153 On 31-August-10			jSwap	9.0500	8.9790	0.0284	0.0272	0.00
19/12/2008	J153 On 31-August-10			jSwap	9.0500	8.9790	0.0284	0.0272	0.00
19/12/2008	J153 On 31-August-10			jSwap	9.0500	8.9790	0.0284	0.0272	0.00
19/12/2008	J153 On 31-August-10			jSwap	9.0500	8.9790	0.0284	0.0272	0.00
19/12/2008	J157 On 15-September-15			jSwap	7.9800	7.8730	0.0688	0.0748	0.00
19/12/2008	J157 On 15-September-15			jSwap	7.9800	7.8730	0.0688	0.0748	0.00
19/12/2008	J157 On 15-September-15			jSwap	7.9800	7.8730	0.0688	0.0748	0.00
19/12/2008	J157 On 15-September-15			jSwap	7.9800	7.8730	0.0688	0.0748	0.00
19/12/2008	J157 On 15-September-15			jSwap	7.9800	7.8730	0.0688	0.0748	0.00
19/12/2008	J157 On 15-September-15			jSwap	7.9800	7.8730	0.0688	0.0748	0.00
19/12/2008	J157 On 15-September-15			jSwap	7.9800	7.8730	0.0688	0.0748	0.00
19/12/2008	J157 On 15-September-15			jSwap	7.9800	7.8730	0.0688	0.0748	0.00
19/12/2008	J186 On 21-December-26			jSwap	7.2900	7.2090	0.0215	0.0303	0.00
19/12/2008	J186 On 21-December-26			jSwap	7.2900	7.2090	0.0215	0.0303	0.00
19/12/2008	J186 On 21-December-26			jSwap	7.2900	7.2090	0.0215	0.0303	0.00
19/12/2008	J186 On 21-December-26			jSwap	7.2900	7.2090	0.0215	0.0303	0.00
19/12/2008	J186 On 21-December-26			jSwap	7.2900	7.2090	0.0215	0.0303	0.00
19/12/2008	J186 On 21-December-26			jSwap	7.2900	7.2090	0.0215	0.0303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	J186 On 21-December-26			jSwap	7.2900	7.2090	0.0215	0.0303	0.00
19/12/2008	J186 On 21-December-26			jSwap	7.2900	7.2090	0.0215	0.0303	0.00
19/12/2008	J201 On 22-December-14			jSwap	8.2200	8.1200	0.0375	0.0322	0.00
19/12/2008	J201 On 22-December-14			jSwap	8.2200	8.1200	0.0375	0.0322	0.00
19/12/2008	J201 On 22-December-14			jSwap	8.2200	8.1200	0.0375	0.0322	0.00
19/12/2008	J201 On 22-December-14			jSwap	8.2200	8.1200	0.0375	0.0322	0.00
19/12/2008	J201 On 22-December-14			jSwap	8.2200	8.1200	0.0375	0.0322	0.00
19/12/2008	J201 On 22-December-14			jSwap	8.2200	8.1200	0.0375	0.0322	0.00
19/12/2008	J201 On 22-December-14			jSwap	8.2200	8.1200	0.0375	0.0322	0.00
19/12/2008	J201 On 22-December-14			jSwap	8.2200	8.1200	0.0375	0.0322	0.00
19/12/2008	J203 On 15-September-17			jSwap	7.8800	7.7950	0.0250	0.0193	0.00
19/12/2008	J203 On 15-September-17			jSwap	7.8800	7.7950	0.0250	0.0193	0.00
19/12/2008	J203 On 15-September-17			jSwap	7.8800	7.7950	0.0250	0.0193	0.00
19/12/2008	J203 On 15-September-17			jSwap	7.8800	7.7950	0.0250	0.0193	0.00
19/12/2008	J203 On 15-September-17			jSwap	7.8800	7.7950	0.0250	0.0193	0.00
19/12/2008	J203 On 15-September-17			jSwap	7.8800	7.7950	0.0250	0.0193	0.00
19/12/2008	J203 On 15-September-17			jSwap	7.8800	7.7950	0.0250	0.0193	0.00
19/12/2008	J203 On 15-September-17			jSwap	7.8800	7.7950	0.0250	0.0193	0.00
19/12/2008	J204 On 21-December-18			jSwap	7.9700	7.8720	0.0343	0.0275	0.00
19/12/2008	J204 On 21-December-18			jSwap	7.9700	7.8720	0.0343	0.0275	0.00
19/12/2008	J204 On 21-December-18			jSwap	7.9700	7.8720	0.0343	0.0275	0.00
19/12/2008	J204 On 21-December-18			jSwap	7.9700	7.8720	0.0343	0.0275	0.00
19/12/2008	J204 On 21-December-18			jSwap	7.9700	7.8720	0.0343	0.0275	0.00
19/12/2008	J204 On 21-December-18			jSwap	7.9700	7.8720	0.0343	0.0275	0.00
19/12/2008	J204 On 21-December-18			jSwap	7.9700	7.8720	0.0343	0.0275	0.00
19/12/2008	J204 On 21-December-18			jSwap	7.9700	7.8720	0.0343	0.0275	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	JFRA On 07-May-09			jFra	8.6800	8.6180	0.0212	0.0210	0.00
19/12/2008	JFRA On 07-May-09			jFra	8.6800	8.6180	0.0212	0.0210	0.00
19/12/2008	JFRA On 07-May-09			jFra	8.6800	8.6180	0.0212	0.0210	0.00
19/12/2008	JFRA On 07-May-09			jFra	8.6800	8.6180	0.0212	0.0210	0.00
19/12/2008	JFRA On 07-May-09			jFra	8.6800	8.6180	0.0212	0.0210	0.00
19/12/2008	JFRA On 06-August-09			jFra	7.3100	7.2180	0.0179	0.0177	0.00
19/12/2008	JFRA On 06-August-09			jFra	7.3100	7.2180	0.0179	0.0177	0.00
19/12/2008	JFRA On 06-August-09			jFra	7.3100	7.2180	0.0179	0.0177	0.00
19/12/2008	JFRA On 06-August-09			jFra	7.3100	7.2180	0.0179	0.0177	0.00
19/12/2008	JFRA On 06-August-09			jFra	7.3100	7.2180	0.0179	0.0177	0.00
19/12/2008	JFRA On 06-August-09			jFra	7.3100	7.2180	0.0179	0.0177	0.00
19/12/2008	JFRA On 06-August-09			jFra	7.3100	7.2180	0.0179	0.0177	0.00
19/12/2008	JFRA On 06-August-09			jFra	7.3100	7.2180	0.0179	0.0177	0.00
19/12/2008	JFRA On 05-November-09			jFra	7.0400	6.9230	0.0173	0.0170	0.00
19/12/2008	JFRA On 05-November-09			jFra	7.0400	6.9230	0.0173	0.0170	0.00
19/12/2008	JFRA On 05-November-09			jFra	7.0400	6.9230	0.0173	0.0170	0.00
19/12/2008	JFRA On 05-November-09			jFra	7.0400	6.9230	0.0173	0.0170	0.00
19/12/2008	JFRA On 05-November-09			jFra	7.0400	6.9230	0.0173	0.0170	0.00
19/12/2008	JFRA On 05-November-09			jFra	7.0400	6.9230	0.0173	0.0170	0.00
19/12/2008	JFRA On 05-November-09			jFra	7.0400	6.9230	0.0173	0.0170	0.00
19/12/2008	JFRA On 05-November-09			jFra	7.0400	6.9230	0.0173	0.0170	0.00
19/12/2008	JN02 On 05-February-09			jNote	7.8600	7.7680	0.1432	0.1417	0.00
19/12/2008	JN02 On 05-February-09			jNote	7.8600	7.7680	0.1432	0.1417	0.00
19/12/2008	JN02 On 05-February-09			jNote	7.8600	7.7680	0.1432	0.1417	0.00
19/12/2008	JN02 On 05-February-09			jNote	7.8600	7.7680	0.1432	0.1417	0.00
19/12/2008	JN02 On 05-February-09			jNote	7.8600	7.7680	0.1432	0.1417	0.00
19/12/2008	JN02 On 05-February-09			jNote	7.8600	7.7680	0.1432	0.1417	0.00
19/12/2008	JN02 On 05-February-09			jNote	7.8600	7.7680	0.1432	0.1417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	JN02 On 05-February-09			jNote	7.8600	7.7680	0.1432	0.1417	0.00
19/12/2008	JN02 On 07-May-09			jNote	7.4500	7.3380	0.1367	0.1348	0.00
19/12/2008	JN02 On 07-May-09			jNote	7.4500	7.3380	0.1367	0.1348	0.00
19/12/2008	JN02 On 07-May-09			jNote	7.4500	7.3380	0.1367	0.1348	0.00
19/12/2008	JN02 On 07-May-09			jNote	7.4500	7.3380	0.1367	0.1348	0.00
19/12/2008	JN02 On 07-May-09			jNote	7.4500	7.3380	0.1367	0.1348	0.00
19/12/2008	JN02 On 07-May-09			jNote	7.4500	7.3380	0.1367	0.1348	0.00
19/12/2008	JN02 On 07-May-09			jNote	7.4500	7.3380	0.1367	0.1348	0.00
19/12/2008	JN02 On 07-May-09			jNote	7.4500	7.3380	0.1367	0.1348	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN02 On 06-August-09			jNote	7.2800	7.1550	0.1340	0.1320	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 05-February-09			jNote	7.6300	7.5130	0.3138	0.3099	0.00
19/12/2008	JN05 On 07-May-09			jNote	7.4500	7.3290	0.3077	0.3037	0.00
19/12/2008	JN05 On 07-May-09			jNote	7.4500	7.3290	0.3077	0.3037	0.00
19/12/2008	JN05 On 07-May-09			jNote	7.4500	7.3290	0.3077	0.3037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	JN05 On 07-May-09			jNote	7.4500	7.3290	0.3077	0.3037	0.00
19/12/2008	JN05 On 07-May-09			jNote	7.4500	7.3290	0.3077	0.3037	0.00
19/12/2008	JN05 On 07-May-09			jNote	7.4500	7.3290	0.3077	0.3037	0.00
19/12/2008	JN05 On 07-May-09			jNote	7.4500	7.3290	0.3077	0.3037	0.00
19/12/2008	JN05 On 07-May-09			jNote	7.4500	7.3290	0.3077	0.3037	0.00
19/12/2008	JN05 On 06-August-09			jNote	7.3700	7.2530	0.3066	0.3025	0.00
19/12/2008	JN05 On 06-August-09			jNote	7.3700	7.2530	0.3066	0.3025	0.00
19/12/2008	JN05 On 06-August-09			jNote	7.3700	7.2530	0.3066	0.3025	0.00
19/12/2008	JN05 On 06-August-09			jNote	7.3700	7.2530	0.3066	0.3025	0.00
19/12/2008	JN05 On 06-August-09			jNote	7.3700	7.2530	0.3066	0.3025	0.00
19/12/2008	JN05 On 06-August-09			jNote	7.3700	7.2530	0.3066	0.3025	0.00
19/12/2008	JN05 On 06-August-09			jNote	7.3700	7.2530	0.3066	0.3025	0.00
19/12/2008	JN05 On 06-August-09			jNote	7.3700	7.2530	0.3066	0.3025	0.00
19/12/2008	JN10 On 05-February-09			jNote	7.5000	7.3960	0.5220	0.5174	0.00
19/12/2008	JN10 On 05-February-09			jNote	7.5000	7.3960	0.5220	0.5174	0.00
19/12/2008	JN10 On 05-February-09			jNote	7.5000	7.3960	0.5220	0.5174	0.00
19/12/2008	JN10 On 05-February-09			jNote	7.5000	7.3960	0.5220	0.5174	0.00
19/12/2008	JN10 On 05-February-09			jNote	7.5000	7.3960	0.5220	0.5174	0.00
19/12/2008	JN10 On 05-February-09			jNote	7.5000	7.3960	0.5220	0.5174	0.00
19/12/2008	JN10 On 05-February-09			jNote	7.5000	7.3960	0.5220	0.5174	0.00
19/12/2008	JN10 On 05-February-09			jNote	7.5000	7.3960	0.5220	0.5174	0.00
19/12/2008	JN10 On 07-May-09			jNote	7.3800	7.2740	0.5168	0.5122	0.00
19/12/2008	JN10 On 07-May-09			jNote	7.3800	7.2740	0.5168	0.5122	0.00
19/12/2008	JN10 On 07-May-09			jNote	7.3800	7.2740	0.5168	0.5122	0.00
19/12/2008	JN10 On 07-May-09			jNote	7.3800	7.2740	0.5168	0.5122	0.00
19/12/2008	JN10 On 07-May-09			jNote	7.3800	7.2740	0.5168	0.5122	0.00
19/12/2008	JN10 On 07-May-09			jNote	7.3800	7.2740	0.5168	0.5122	0.00
19/12/2008	JN10 On 07-May-09			jNote	7.3800	7.2740	0.5168	0.5122	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	JN10 On 07-May-09			jNote	7.3800	7.2740	0.5168	0.5122	0.00
19/12/2008	JN10 On 06-August-09			jNote	7.3200	7.2130	0.5143	0.5096	0.00
19/12/2008	JN10 On 06-August-09			jNote	7.3200	7.2130	0.5143	0.5096	0.00
19/12/2008	JN10 On 06-August-09			jNote	7.3200	7.2130	0.5143	0.5096	0.00
19/12/2008	JN10 On 06-August-09			jNote	7.3200	7.2130	0.5143	0.5096	0.00
19/12/2008	JN10 On 06-August-09			jNote	7.3200	7.2130	0.5143	0.5096	0.00
19/12/2008	JN10 On 06-August-09			jNote	7.3200	7.2130	0.5143	0.5096	0.00
19/12/2008	JN10 On 06-August-09			jNote	7.3200	7.2130	0.5143	0.5096	0.00
19/12/2008	JN10 On 06-August-09			jNote	7.3200	7.2130	0.5143	0.5096	0.00
19/12/2008	JROD On 30-January-09			jRod	11.6000	11.5900	0.0097	0.0091	0.00
19/12/2008	JROD On 30-January-09			jRod	11.6000	11.5900	0.0097	0.0091	0.00
19/12/2008	JROD On 30-January-09			jRod	11.6000	11.5900	0.0097	0.0091	0.00
19/12/2008	JROD On 30-January-09			jRod	11.6000	11.5900	0.0097	0.0091	0.00
19/12/2008	JROD On 30-January-09			jRod	11.6000	11.5900	0.0097	0.0091	0.00
19/12/2008	JROD On 30-January-09			jRod	11.6000	11.5900	0.0097	0.0091	0.00
19/12/2008	JROD On 30-January-09			jRod	11.6000	11.5900	0.0097	0.0091	0.00
19/12/2008	JROD On 30-January-09			jRod	11.6000	11.5900	0.0097	0.0091	0.00
19/12/2008	JROD On 27-February-09			jRod	11.5100	11.4930	0.0095	0.0088	0.00
19/12/2008	JROD On 27-February-09			jRod	11.5100	11.4930	0.0095	0.0088	0.00
19/12/2008	JROD On 27-February-09			jRod	11.5100	11.4930	0.0095	0.0088	0.00
19/12/2008	JROD On 27-February-09			jRod	11.5100	11.4930	0.0095	0.0088	0.00
19/12/2008	JROD On 27-February-09			jRod	11.5100	11.4930	0.0095	0.0088	0.00
19/12/2008	JROD On 27-February-09			jRod	11.5100	11.4930	0.0095	0.0088	0.00
19/12/2008	JROD On 27-February-09			jRod	11.5100	11.4930	0.0095	0.0088	0.00
19/12/2008	JROD On 27-February-09			jRod	11.5100	11.4930	0.0095	0.0088	0.00
19/12/2008	JROD On 31-March-09			jRod	11.5300	11.5230	0.0183	0.0176	0.00
19/12/2008	JROD On 31-March-09			jRod	11.5300	11.5230	0.0183	0.0176	0.00
19/12/2008	JROD On 31-March-09			jRod	11.5300	11.5230	0.0183	0.0176	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	JROD On 31-December-08			jRod	11.6900	11.6900	0.0102	0.0096	0.00
19/12/2008	JROD On 31-December-08			jRod	11.6900	11.6900	0.0102	0.0096	0.00
19/12/2008	JROD On 31-December-08			jRod	11.6900	11.6900	0.0102	0.0096	0.00
19/12/2008	JROD On 31-December-08			jRod	11.6900	11.6900	0.0102	0.0096	0.00
19/12/2008	JROD On 31-December-08			jRod	11.6900	11.6900	0.0102	0.0096	0.00
19/12/2008	JROD On 31-December-08			jRod	11.6900	11.6900	0.0102	0.0096	0.00
19/12/2008	JROD On 31-December-08			jRod	11.6900	11.6900	0.0102	0.0096	0.00
19/12/2008	JROD On 31-December-08			jRod	11.6900	11.6900	0.0102	0.0096	0.00
19/12/2008	OTH1 On 05-February-09			Index Future	301.1700	302.7130	301.1670	302.7130	0.00
19/12/2008	OTH1 On 05-February-09			Index Future	301.1700	302.7130	301.1670	302.7130	0.00
19/12/2008	OTH1 On 05-February-09			Index Future	301.1700	302.7130	301.1670	302.7130	0.00
19/12/2008	OTH1 On 05-February-09			Index Future	301.1700	302.7130	301.1670	302.7130	0.00
19/12/2008	OTH1 On 05-February-09			Index Future	301.1700	302.7130	301.1670	302.7130	0.00
19/12/2008	OTH1 On 05-February-09			Index Future	301.1700	302.7130	301.1670	302.7130	0.00
19/12/2008	OTH1 On 05-February-09			Index Future	301.1700	302.7130	301.1670	302.7130	0.00
19/12/2008	OTH1 On 05-February-09			Index Future	301.1700	302.7130	301.1670	302.7130	0.00
19/12/2008	OTH1 On 07-May-09			Index Future	309.3300	310.9150	309.3290	310.9150	0.00
19/12/2008	OTH1 On 07-May-09			Index Future	309.3300	310.9150	309.3290	310.9150	0.00
19/12/2008	OTH1 On 07-May-09			Index Future	309.3300	310.9150	309.3290	310.9150	0.00
19/12/2008	OTH1 On 07-May-09			Index Future	309.3300	310.9150	309.3290	310.9150	0.00
19/12/2008	OTH1 On 07-May-09			Index Future	309.3300	310.9150	309.3290	310.9150	0.00
19/12/2008	OTH1 On 07-May-09			Index Future	309.3300	310.9150	309.3290	310.9150	0.00
19/12/2008	OTH1 On 07-May-09			Index Future	309.3300	310.9150	309.3290	310.9150	0.00
19/12/2008	OTH1 On 07-May-09			Index Future	309.3300	310.9150	309.3290	310.9150	0.00
19/12/2008	OTH1 On 06-August-09			Index Future	316.7200	318.3410	316.7230	318.3410	3.00
19/12/2008	OTH1 On 06-August-09			Index Future	316.7200	318.3410	316.7230	318.3410	3.00
19/12/2008	OTH1 On 06-August-09			Index Future	316.7200	318.3410	316.7230	318.3410	3.00
19/12/2008	OTH1 On 06-August-09			Index Future	316.7200	318.3410	316.7230	318.3410	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
19/12/2008	OTH1 On 06-August-09			Index Future	316.7200	318.3410	316.7230	318.3410	3.00
19/12/2008	OTH1 On 06-August-09			Index Future	316.7200	318.3410	316.7230	318.3410	3.00
19/12/2008	OTH1 On 06-August-09			Index Future	316.7200	318.3410	316.7230	318.3410	3.00
19/12/2008	OTH1 On 06-August-09			Index Future	316.7200	318.3410	316.7230	318.3410	3.00
19/12/2008	R153 On 05-February-09			Bond Future	6.8500	6.7640	114.7455	114.8746	5314.00
19/12/2008	R153 On 05-February-09			Bond Future	6.8500	6.7640	114.7455	114.8746	5314.00
19/12/2008	R153 On 05-February-09			Bond Future	6.8500	6.7640	114.7455	114.8746	5314.00
19/12/2008	R153 On 05-February-09			Bond Future	6.8500	6.7640	114.7455	114.8746	5314.00
19/12/2008	R153 On 05-February-09			Bond Future	6.8500	6.7640	114.7455	114.8746	5314.00
19/12/2008	R153 On 05-February-09			Bond Future	6.8500	6.7640	114.7455	114.8746	5314.00
19/12/2008	R153 On 05-February-09			Bond Future	6.8500	6.7640	114.7455	114.8746	5314.00
19/12/2008	R153 On 05-February-09			Bond Future	6.8500	6.7640	114.7455	114.8746	5314.00
19/12/2008	R153 On 07-May-09			Bond Future	6.1600	6.0580	110.9907	111.1204	0.00
19/12/2008	R153 On 07-May-09			Bond Future	6.1600	6.0580	110.9907	111.1204	0.00
19/12/2008	R153 On 07-May-09			Bond Future	6.1600	6.0580	110.9907	111.1204	0.00
19/12/2008	R153 On 07-May-09			Bond Future	6.1600	6.0580	110.9907	111.1204	0.00
19/12/2008	R153 On 07-May-09			Bond Future	6.1600	6.0580	110.9907	111.1204	0.00
19/12/2008	R153 On 07-May-09			Bond Future	6.1600	6.0580	110.9907	111.1204	0.00
19/12/2008	R153 On 07-May-09			Bond Future	6.1600	6.0580	110.9907	111.1204	0.00
19/12/2008	R153 On 07-May-09			Bond Future	6.1600	6.0580	110.9907	111.1204	0.00
19/12/2008	R153 On 06-August-09			Bond Future	5.4100	5.2900	113.4775	113.6079	0.00
19/12/2008	R153 On 06-August-09			Bond Future	5.4100	5.2900	113.4775	113.6079	0.00
19/12/2008	R153 On 06-August-09			Bond Future	5.4100	5.2900	113.4775	113.6079	0.00
19/12/2008	R153 On 06-August-09			Bond Future	5.4100	5.2900	113.4775	113.6079	0.00
19/12/2008	R153 On 06-August-09			Bond Future	5.4100	5.2900	113.4775	113.6079	0.00
19/12/2008	R153 On 06-August-09			Bond Future	5.4100	5.2900	113.4775	113.6079	0.00
19/12/2008	R153 On 06-August-09			Bond Future	5.4100	5.2900	113.4775	113.6079	0.00
19/12/2008	R153 On 06-August-09			Bond Future	5.4100	5.2900	113.4775	113.6079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	R157 On 05-February-09			Bond Future	7.0100	6.9370	139.2816	139.7541	16509.00
19/12/2008	R157 On 05-February-09			Bond Future	7.0100	6.9370	139.2816	139.7541	16509.00
19/12/2008	R157 On 05-February-09			Bond Future	7.0100	6.9370	139.2816	139.7541	16509.00
19/12/2008	R157 On 05-February-09			Bond Future	7.0100	6.9370	139.2816	139.7541	16509.00
19/12/2008	R157 On 05-February-09			Bond Future	7.0100	6.9370	139.2816	139.7541	16509.00
19/12/2008	R157 On 05-February-09			Bond Future	7.0100	6.9370	139.2816	139.7541	16509.00
19/12/2008	R157 On 05-February-09			Bond Future	7.0100	6.9370	139.2816	139.7541	16509.00
19/12/2008	R157 On 05-February-09			Bond Future	7.0100	6.9370	139.2816	139.7541	16509.00
19/12/2008	R157 On 07-May-09			Bond Future	6.8400	6.7600	135.9270	136.4060	1624.00
19/12/2008	R157 On 07-May-09			Bond Future	6.8400	6.7600	135.9270	136.4060	1624.00
19/12/2008	R157 On 07-May-09			Bond Future	6.8400	6.7600	135.9270	136.4060	1624.00
19/12/2008	R157 On 07-May-09			Bond Future	6.8400	6.7600	135.9270	136.4060	1624.00
19/12/2008	R157 On 07-May-09			Bond Future	6.8400	6.7600	135.9270	136.4060	1624.00
19/12/2008	R157 On 07-May-09			Bond Future	6.8400	6.7600	135.9270	136.4060	1624.00
19/12/2008	R157 On 07-May-09			Bond Future	6.8400	6.7600	135.9270	136.4060	1624.00
19/12/2008	R157 On 07-May-09			Bond Future	6.8400	6.7600	135.9270	136.4060	1624.00
19/12/2008	R157 On 06-August-09			Bond Future	6.7100	6.6310	138.9768	139.4590	5000.00
19/12/2008	R157 On 06-August-09			Bond Future	6.7100	6.6310	138.9768	139.4590	5000.00
19/12/2008	R157 On 06-August-09			Bond Future	6.7100	6.6310	138.9768	139.4590	5000.00
19/12/2008	R157 On 06-August-09			Bond Future	6.7100	6.6310	138.9768	139.4590	5000.00
19/12/2008	R157 On 06-August-09			Bond Future	6.7100	6.6310	138.9768	139.4590	5000.00
19/12/2008	R157 On 06-August-09			Bond Future	6.7100	6.6310	138.9768	139.4590	5000.00
19/12/2008	R157 On 06-August-09			Bond Future	6.7100	6.6310	138.9768	139.4590	5000.00
19/12/2008	R157 On 06-August-09			Bond Future	6.7100	6.6310	138.9768	139.4590	5000.00
19/12/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	7784	8223	7784	8223	850.00
19/12/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	7784	8223	7784	8223	850.00
19/12/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	7784	8223	7784	8223	850.00
19/12/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	7784	8223	7784	8223	850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	7784	8223	7784	8223	850.00
19/12/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	7784	8223	7784	8223	850.00
19/12/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	7784	8223	7784	8223	850.00
19/12/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	7784	8223	7784	8223	850.00
19/12/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	7784	8223	7784	8223	850.00
19/12/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	287	254	287	254	0.00
19/12/2008	R186 On 05-February-09			Bond Future	6.9900	6.9140	136.9980	137.9140	5355.00
19/12/2008	R186 On 05-February-09			Bond Future	6.9900	6.9140	136.9980	137.9140	5355.00
19/12/2008	R186 On 05-February-09			Bond Future	6.9900	6.9140	136.9980	137.9140	5355.00
19/12/2008	R186 On 05-February-09			Bond Future	6.9900	6.9140	136.9980	137.9140	5355.00
19/12/2008	R186 On 05-February-09			Bond Future	6.9900	6.9140	136.9980	137.9140	5355.00
19/12/2008	R186 On 05-February-09			Bond Future	6.9900	6.9140	136.9980	137.9140	5355.00
19/12/2008	R186 On 05-February-09			Bond Future	6.9900	6.9140	136.9980	137.9140	5355.00
19/12/2008	R186 On 05-February-09			Bond Future	6.9900	6.9140	136.9980	137.9140	5355.00
19/12/2008	R186 On 07-May-09			Bond Future	6.8800	6.8050	140.7346	141.6682	0.00
19/12/2008	R186 On 07-May-09			Bond Future	6.8800	6.8050	140.7346	141.6682	0.00
19/12/2008	R186 On 07-May-09			Bond Future	6.8800	6.8050	140.7346	141.6682	0.00
19/12/2008	R186 On 07-May-09			Bond Future	6.8800	6.8050	140.7346	141.6682	0.00
19/12/2008	R186 On 07-May-09			Bond Future	6.8800	6.8050	140.7346	141.6682	0.00
19/12/2008	R186 On 07-May-09			Bond Future	6.8800	6.8050	140.7346	141.6682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	R186 On 07-May-09			Bond Future	6.8800	6.8050	140.7346	141.6682	0.00
19/12/2008	R186 On 07-May-09			Bond Future	6.8800	6.8050	140.7346	141.6682	0.00
19/12/2008	R186 On 06-August-09			Bond Future	6.8100	6.7360	138.7007	139.6592	2500.00
19/12/2008	R186 On 06-August-09			Bond Future	6.8100	6.7360	138.7007	139.6592	2500.00
19/12/2008	R186 On 06-August-09			Bond Future	6.8100	6.7360	138.7007	139.6592	2500.00
19/12/2008	R186 On 06-August-09			Bond Future	6.8100	6.7360	138.7007	139.6592	2500.00
19/12/2008	R186 On 06-August-09			Bond Future	6.8100	6.7360	138.7007	139.6592	2500.00
19/12/2008	R186 On 06-August-09			Bond Future	6.8100	6.7360	138.7007	139.6592	2500.00
19/12/2008	R186 On 06-August-09			Bond Future	6.8100	6.7360	138.7007	139.6592	2500.00
19/12/2008	R186 On 06-August-09			Bond Future	6.8100	6.7360	138.7007	139.6592	2500.00
19/12/2008	R196 On 05-February-09			Bond Future	11.3000	11.2900	104.4183	104.4186	0.00
19/12/2008	R196 On 05-February-09			Bond Future	11.3000	11.2900	104.4183	104.4186	0.00
19/12/2008	R196 On 05-February-09			Bond Future	11.3000	11.2900	104.4183	104.4186	0.00
19/12/2008	R196 On 05-February-09			Bond Future	11.3000	11.2900	104.4183	104.4186	0.00
19/12/2008	R196 On 05-February-09			Bond Future	11.3000	11.2900	104.4183	104.4186	0.00
19/12/2008	R196 On 05-February-09			Bond Future	11.3000	11.2900	104.4183	104.4186	0.00
19/12/2008	R196 On 05-February-09			Bond Future	11.3000	11.2900	104.4183	104.4186	0.00
19/12/2008	R196 On 05-February-09			Bond Future	11.3000	11.2900	104.4183	104.4186	0.00
19/12/2008	R196 On 07-May-09			Bond Future	11.1500	11.1410	101.5844	101.5862	0.00
19/12/2008	R196 On 07-May-09			Bond Future	11.1500	11.1410	101.5844	101.5862	0.00
19/12/2008	R196 On 07-May-09			Bond Future	11.1500	11.1410	101.5844	101.5862	0.00
19/12/2008	R196 On 07-May-09			Bond Future	11.1500	11.1410	101.5844	101.5862	0.00
19/12/2008	R196 On 07-May-09			Bond Future	11.1500	11.1410	101.5844	101.5862	0.00
19/12/2008	R196 On 07-May-09			Bond Future	11.1500	11.1410	101.5844	101.5862	0.00
19/12/2008	R196 On 07-May-09			Bond Future	11.1500	11.1410	101.5844	101.5862	0.00
19/12/2008	R196 On 07-May-09			Bond Future	11.1500	11.1410	101.5844	101.5862	0.00
19/12/2008	R201 On 05-February-09			Bond Future	7.0300	6.9590	109.3368	109.7105	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
19/12/2008	R201 On 05-February-09			Bond Future	7.0300	6.9590	109.3368	109.7105	2.00
19/12/2008	R201 On 05-February-09			Bond Future	7.0300	6.9590	109.3368	109.7105	2.00
19/12/2008	R201 On 05-February-09			Bond Future	7.0300	6.9590	109.3368	109.7105	2.00
19/12/2008	R201 On 05-February-09			Bond Future	7.0300	6.9590	109.3368	109.7105	2.00
19/12/2008	R201 On 05-February-09			Bond Future	7.0300	6.9590	109.3368	109.7105	2.00
19/12/2008	R201 On 05-February-09			Bond Future	7.0300	6.9590	109.3368	109.7105	2.00
19/12/2008	R201 On 05-February-09			Bond Future	7.0300	6.9590	109.3368	109.7105	2.00
19/12/2008	R201 On 07-May-09			Bond Future	6.8100	6.7320	112.3224	112.7014	0.00
19/12/2008	R201 On 07-May-09			Bond Future	6.8100	6.7320	112.3224	112.7014	0.00
19/12/2008	R201 On 07-May-09			Bond Future	6.8100	6.7320	112.3224	112.7014	0.00
19/12/2008	R201 On 07-May-09			Bond Future	6.8100	6.7320	112.3224	112.7014	0.00
19/12/2008	R201 On 07-May-09			Bond Future	6.8100	6.7320	112.3224	112.7014	0.00
19/12/2008	R201 On 07-May-09			Bond Future	6.8100	6.7320	112.3224	112.7014	0.00
19/12/2008	R201 On 07-May-09			Bond Future	6.8100	6.7320	112.3224	112.7014	0.00
19/12/2008	R201 On 07-May-09			Bond Future	6.8100	6.7320	112.3224	112.7014	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R201 On 06-August-09			Bond Future	6.6600	6.5780	110.5186	110.9045	0.00
19/12/2008	R203 On 05-February-09			Bond Future	7.0900	7.0120	110.7578	111.2513	0.00
19/12/2008	R203 On 05-February-09			Bond Future	7.0900	7.0120	110.7578	111.2513	0.00
19/12/2008	R203 On 05-February-09			Bond Future	7.0900	7.0120	110.7578	111.2513	0.00
19/12/2008	R203 On 05-February-09			Bond Future	7.0900	7.0120	110.7578	111.2513	0.00
19/12/2008	R203 On 05-February-09			Bond Future	7.0900	7.0120	110.7578	111.2513	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	R203 On 05-February-09			Bond Future	7.0900	7.0120	110.7578	111.2513	0.00
19/12/2008	R203 On 05-February-09			Bond Future	7.0900	7.0120	110.7578	111.2513	0.00
19/12/2008	R203 On 05-February-09			Bond Future	7.0900	7.0120	110.7578	111.2513	0.00
19/12/2008	R203 On 07-May-09			Bond Future	6.9200	6.8480	109.5824	110.0842	0.00
19/12/2008	R203 On 07-May-09			Bond Future	6.9200	6.8480	109.5824	110.0842	0.00
19/12/2008	R203 On 07-May-09			Bond Future	6.9200	6.8480	109.5824	110.0842	0.00
19/12/2008	R203 On 07-May-09			Bond Future	6.9200	6.8480	109.5824	110.0842	0.00
19/12/2008	R203 On 07-May-09			Bond Future	6.9200	6.8480	109.5824	110.0842	0.00
19/12/2008	R203 On 07-May-09			Bond Future	6.9200	6.8480	109.5824	110.0842	0.00
19/12/2008	R203 On 07-May-09			Bond Future	6.9200	6.8480	109.5824	110.0842	0.00
19/12/2008	R203 On 07-May-09			Bond Future	6.9200	6.8480	109.5824	110.0842	0.00
19/12/2008	R203 On 06-August-09			Bond Future	6.8200	6.7390	112.1470	112.6603	0.00
19/12/2008	R203 On 06-August-09			Bond Future	6.8200	6.7390	112.1470	112.6603	0.00
19/12/2008	R203 On 06-August-09			Bond Future	6.8200	6.7390	112.1470	112.6603	0.00
19/12/2008	R203 On 06-August-09			Bond Future	6.8200	6.7390	112.1470	112.6603	0.00
19/12/2008	R203 On 06-August-09			Bond Future	6.8200	6.7390	112.1470	112.6603	0.00
19/12/2008	R203 On 06-August-09			Bond Future	6.8200	6.7390	112.1470	112.6603	0.00
19/12/2008	R203 On 06-August-09			Bond Future	6.8200	6.7390	112.1470	112.6603	0.00
19/12/2008	R203 On 06-August-09			Bond Future	6.8200	6.7390	112.1470	112.6603	0.00
19/12/2008	R204 On 05-February-09			Bond Future	7.1000	7.0230	107.4408	107.9747	9.00
19/12/2008	R204 On 05-February-09			Bond Future	7.1000	7.0230	107.4408	107.9747	9.00
19/12/2008	R204 On 05-February-09			Bond Future	7.1000	7.0230	107.4408	107.9747	9.00
19/12/2008	R204 On 05-February-09			Bond Future	7.1000	7.0230	107.4408	107.9747	9.00
19/12/2008	R204 On 05-February-09			Bond Future	7.1000	7.0230	107.4408	107.9747	9.00
19/12/2008	R204 On 05-February-09			Bond Future	7.1000	7.0230	107.4408	107.9747	9.00
19/12/2008	R204 On 05-February-09			Bond Future	7.1000	7.0230	107.4408	107.9747	9.00
19/12/2008	R204 On 05-February-09			Bond Future	7.1000	7.0230	107.4408	107.9747	9.00
19/12/2008	R204 On 07-May-09			Bond Future	6.9500	6.8760	110.3742	110.9194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	R204 On 07-May-09			Bond Future	6.9500	6.8760	110.3742	110.9194	0.00
19/12/2008	R204 On 07-May-09			Bond Future	6.9500	6.8760	110.3742	110.9194	0.00
19/12/2008	R204 On 07-May-09			Bond Future	6.9500	6.8760	110.3742	110.9194	0.00
19/12/2008	R204 On 07-May-09			Bond Future	6.9500	6.8760	110.3742	110.9194	0.00
19/12/2008	R204 On 07-May-09			Bond Future	6.9500	6.8760	110.3742	110.9194	0.00
19/12/2008	R204 On 07-May-09			Bond Future	6.9500	6.8760	110.3742	110.9194	0.00
19/12/2008	R204 On 07-May-09			Bond Future	6.9500	6.8760	110.3742	110.9194	0.00
19/12/2008	R204 On 06-August-09			Bond Future	6.8600	6.7820	108.9080	109.4611	0.00
19/12/2008	R204 On 06-August-09			Bond Future	6.8600	6.7820	108.9080	109.4611	0.00
19/12/2008	R204 On 06-August-09			Bond Future	6.8600	6.7820	108.9080	109.4611	0.00
19/12/2008	R204 On 06-August-09			Bond Future	6.8600	6.7820	108.9080	109.4611	0.00
19/12/2008	R204 On 06-August-09			Bond Future	6.8600	6.7820	108.9080	109.4611	0.00
19/12/2008	R204 On 06-August-09			Bond Future	6.8600	6.7820	108.9080	109.4611	0.00
19/12/2008	R204 On 06-August-09			Bond Future	6.8600	6.7820	108.9080	109.4611	0.00
19/12/2008	R204 On 06-August-09			Bond Future	6.8600	6.7820	108.9080	109.4611	0.00
19/12/2008	R206 On 05-February-09			Bond Future	7.0600	6.9820	102.3480	102.6598	1730.00
19/12/2008	R206 On 05-February-09			Bond Future	7.0600	6.9820	102.3480	102.6598	1730.00
19/12/2008	R206 On 05-February-09			Bond Future	7.0600	6.9820	102.3480	102.6598	1730.00
19/12/2008	R206 On 05-February-09			Bond Future	7.0600	6.9820	102.3480	102.6598	1730.00
19/12/2008	R206 On 05-February-09			Bond Future	7.0600	6.9820	102.3480	102.6598	1730.00
19/12/2008	R206 On 05-February-09			Bond Future	7.0600	6.9820	102.3480	102.6598	1730.00
19/12/2008	R206 On 05-February-09			Bond Future	7.0600	6.9820	102.3480	102.6598	1730.00
19/12/2008	R206 On 05-February-09			Bond Future	7.0600	6.9820	102.3480	102.6598	1730.00
19/12/2008	R206 On 07-May-09			Bond Future	6.8100	6.7290	105.1421	105.4600	0.00
19/12/2008	R206 On 07-May-09			Bond Future	6.8100	6.7290	105.1421	105.4600	0.00
19/12/2008	R206 On 07-May-09			Bond Future	6.8100	6.7290	105.1421	105.4600	0.00
19/12/2008	R206 On 07-May-09			Bond Future	6.8100	6.7290	105.1421	105.4600	0.00
19/12/2008	R206 On 07-May-09			Bond Future	6.8100	6.7290	105.1421	105.4600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	R206 On 07-May-09			Bond Future	6.8100	6.7290	105.1421	105.4600	0.00
19/12/2008	R206 On 07-May-09			Bond Future	6.8100	6.7290	105.1421	105.4600	0.00
19/12/2008	R206 On 07-May-09			Bond Future	6.8100	6.7290	105.1421	105.4600	0.00
19/12/2008	R206 On 06-August-09			Bond Future	6.6400	6.5530	103.8249	104.1493	0.00
19/12/2008	R206 On 06-August-09			Bond Future	6.6400	6.5530	103.8249	104.1493	0.00
19/12/2008	R206 On 06-August-09			Bond Future	6.6400	6.5530	103.8249	104.1493	0.00
19/12/2008	R206 On 06-August-09			Bond Future	6.6400	6.5530	103.8249	104.1493	0.00
19/12/2008	R206 On 06-August-09			Bond Future	6.6400	6.5530	103.8249	104.1493	0.00
19/12/2008	R206 On 06-August-09			Bond Future	6.6400	6.5530	103.8249	104.1493	0.00
19/12/2008	R206 On 06-August-09			Bond Future	6.6400	6.5530	103.8249	104.1493	0.00
19/12/2008	R207 On 05-February-09			Bond Future	7.1100	7.0390	101.5492	102.1032	0.00
19/12/2008	R207 On 05-February-09			Bond Future	7.1100	7.0390	101.5492	102.1032	0.00
19/12/2008	R207 On 05-February-09			Bond Future	7.1100	7.0390	101.5492	102.1032	0.00
19/12/2008	R207 On 05-February-09			Bond Future	7.1100	7.0390	101.5492	102.1032	0.00
19/12/2008	R207 On 05-February-09			Bond Future	7.1100	7.0390	101.5492	102.1032	0.00
19/12/2008	R207 On 05-February-09			Bond Future	7.1100	7.0390	101.5492	102.1032	0.00
19/12/2008	R207 On 05-February-09			Bond Future	7.1100	7.0390	101.5492	102.1032	0.00
19/12/2008	R207 On 05-February-09			Bond Future	7.1100	7.0390	101.5492	102.1032	0.00
19/12/2008	R207 On 07-May-09			Bond Future	6.9800	6.9070	104.3227	104.8900	0.00
19/12/2008	R207 On 07-May-09			Bond Future	6.9800	6.9070	104.3227	104.8900	0.00
19/12/2008	R207 On 07-May-09			Bond Future	6.9800	6.9070	104.3227	104.8900	0.00
19/12/2008	R207 On 07-May-09			Bond Future	6.9800	6.9070	104.3227	104.8900	0.00
19/12/2008	R207 On 07-May-09			Bond Future	6.9800	6.9070	104.3227	104.8900	0.00
19/12/2008	R207 On 07-May-09			Bond Future	6.9800	6.9070	104.3227	104.8900	0.00
19/12/2008	R207 On 07-May-09			Bond Future	6.9800	6.9070	104.3227	104.8900	0.00
19/12/2008	R207 On 07-May-09			Bond Future	6.9800	6.9070	104.3227	104.8900	0.00
19/12/2008	R207 On 06-August-09			Bond Future	6.9000	6.8230	103.1151	103.6923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	R207 On 06-August-09			Bond Future	6.9000	6.8230	103.1151	103.6923	0.00
19/12/2008	R207 On 06-August-09			Bond Future	6.9000	6.8230	103.1151	103.6923	0.00
19/12/2008	R207 On 06-August-09			Bond Future	6.9000	6.8230	103.1151	103.6923	0.00
19/12/2008	R207 On 06-August-09			Bond Future	6.9000	6.8230	103.1151	103.6923	0.00
19/12/2008	R207 On 06-August-09			Bond Future	6.9000	6.8230	103.1151	103.6923	0.00
19/12/2008	R207 On 06-August-09			Bond Future	6.9000	6.8230	103.1151	103.6923	0.00
19/12/2008	R207 On 06-August-09			Bond Future	6.9000	6.8230	103.1151	103.6923	0.00
19/12/2008	R208 On 05-February-09			Bond Future	7.1200	7.0450	99.4973	100.0749	0.00
19/12/2008	R208 On 05-February-09			Bond Future	7.1200	7.0450	99.4973	100.0749	0.00
19/12/2008	R208 On 05-February-09			Bond Future	7.1200	7.0450	99.4973	100.0749	0.00
19/12/2008	R208 On 05-February-09			Bond Future	7.1200	7.0450	99.4973	100.0749	0.00
19/12/2008	R208 On 05-February-09			Bond Future	7.1200	7.0450	99.4973	100.0749	0.00
19/12/2008	R208 On 05-February-09			Bond Future	7.1200	7.0450	99.4973	100.0749	0.00
19/12/2008	R208 On 05-February-09			Bond Future	7.1200	7.0450	99.4973	100.0749	0.00
19/12/2008	R208 On 05-February-09			Bond Future	7.1200	7.0450	99.4973	100.0749	0.00
19/12/2008	R208 On 07-May-09			Bond Future	7.0000	6.9260	98.7616	99.3546	0.00
19/12/2008	R208 On 07-May-09			Bond Future	7.0000	6.9260	98.7616	99.3546	0.00
19/12/2008	R208 On 07-May-09			Bond Future	7.0000	6.9260	98.7616	99.3546	0.00
19/12/2008	R208 On 07-May-09			Bond Future	7.0000	6.9260	98.7616	99.3546	0.00
19/12/2008	R208 On 07-May-09			Bond Future	7.0000	6.9260	98.7616	99.3546	0.00
19/12/2008	R208 On 07-May-09			Bond Future	7.0000	6.9260	98.7616	99.3546	0.00
19/12/2008	R208 On 07-May-09			Bond Future	7.0000	6.9260	98.7616	99.3546	0.00
19/12/2008	R208 On 07-May-09			Bond Future	7.0000	6.9260	98.7616	99.3546	0.00
19/12/2008	R208 On 06-August-09			Bond Future	6.9400	6.8630	100.9602	101.5646	0.00
19/12/2008	R208 On 06-August-09			Bond Future	6.9400	6.8630	100.9602	101.5646	0.00
19/12/2008	R208 On 06-August-09			Bond Future	6.9400	6.8630	100.9602	101.5646	0.00
19/12/2008	R208 On 06-August-09			Bond Future	6.9400	6.8630	100.9602	101.5646	0.00
19/12/2008	R208 On 06-August-09			Bond Future	6.9400	6.8630	100.9602	101.5646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	R208 On 06-August-09			Bond Future	6.9400	6.8630	100.9602	101.5646	0.00
19/12/2008	R208 On 06-August-09			Bond Future	6.9400	6.8630	100.9602	101.5646	0.00
19/12/2008	R208 On 06-August-09			Bond Future	6.9400	6.8630	100.9602	101.5646	0.00
19/12/2008	R209 On 05-February-09			Bond Future	6.6200	6.5470	97.6512	98.5272	5545.00
19/12/2008	R209 On 05-February-09			Bond Future	6.6200	6.5470	97.6512	98.5272	5545.00
19/12/2008	R209 On 05-February-09			Bond Future	6.6200	6.5470	97.6512	98.5272	5545.00
19/12/2008	R209 On 05-February-09			Bond Future	6.6200	6.5470	97.6512	98.5272	5545.00
19/12/2008	R209 On 05-February-09			Bond Future	6.6200	6.5470	97.6512	98.5272	5545.00
19/12/2008	R209 On 05-February-09			Bond Future	6.6200	6.5470	97.6512	98.5272	5545.00
19/12/2008	R209 On 05-February-09			Bond Future	6.6200	6.5470	97.6512	98.5272	5545.00
19/12/2008	R209 On 07-May-09			Bond Future	6.5300	6.4600	97.1580	98.0460	0.00
19/12/2008	R209 On 07-May-09			Bond Future	6.5300	6.4600	97.1580	98.0460	0.00
19/12/2008	R209 On 07-May-09			Bond Future	6.5300	6.4600	97.1580	98.0460	0.00
19/12/2008	R209 On 07-May-09			Bond Future	6.5300	6.4600	97.1580	98.0460	0.00
19/12/2008	R209 On 07-May-09			Bond Future	6.5300	6.4600	97.1580	98.0460	0.00
19/12/2008	R209 On 07-May-09			Bond Future	6.5300	6.4600	97.1580	98.0460	0.00
19/12/2008	R209 On 07-May-09			Bond Future	6.5300	6.4600	97.1580	98.0460	0.00
19/12/2008	R209 On 06-August-09			Bond Future	6.4800	6.4030	99.4278	100.3350	0.00
19/12/2008	R209 On 06-August-09			Bond Future	6.4800	6.4030	99.4278	100.3350	0.00
19/12/2008	R209 On 06-August-09			Bond Future	6.4800	6.4030	99.4278	100.3350	0.00
19/12/2008	R209 On 06-August-09			Bond Future	6.4800	6.4030	99.4278	100.3350	0.00
19/12/2008	R209 On 06-August-09			Bond Future	6.4800	6.4030	99.4278	100.3350	0.00
19/12/2008	R209 On 06-August-09			Bond Future	6.4800	6.4030	99.4278	100.3350	0.00
19/12/2008	R209 On 06-August-09			Bond Future	6.4800	6.4030	99.4278	100.3350	0.00
19/12/2008	R209 On 06-August-09			Bond Future	6.4800	6.4030	99.4278	100.3350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	TRT1 On 05-February-09			Index Future	304.7700	306.0260	304.7740	306.0260	0.00
19/12/2008	TRT1 On 05-February-09			Index Future	304.7700	306.0260	304.7740	306.0260	0.00
19/12/2008	TRT1 On 05-February-09			Index Future	304.7700	306.0260	304.7740	306.0260	0.00
19/12/2008	TRT1 On 05-February-09			Index Future	304.7700	306.0260	304.7740	306.0260	0.00
19/12/2008	TRT1 On 05-February-09			Index Future	304.7700	306.0260	304.7740	306.0260	0.00
19/12/2008	TRT1 On 05-February-09			Index Future	304.7700	306.0260	304.7740	306.0260	0.00
19/12/2008	TRT1 On 05-February-09			Index Future	304.7700	306.0260	304.7740	306.0260	0.00
19/12/2008	TRT1 On 05-February-09			Index Future	304.7700	306.0260	304.7740	306.0260	0.00
19/12/2008	TRT1 On 07-May-09			Index Future	313.0300	314.3180	313.0340	314.3180	0.00
19/12/2008	TRT1 On 07-May-09			Index Future	313.0300	314.3180	313.0340	314.3180	0.00
19/12/2008	TRT1 On 07-May-09			Index Future	313.0300	314.3180	313.0340	314.3180	0.00
19/12/2008	TRT1 On 07-May-09			Index Future	313.0300	314.3180	313.0340	314.3180	0.00
19/12/2008	TRT1 On 07-May-09			Index Future	313.0300	314.3180	313.0340	314.3180	0.00
19/12/2008	TRT1 On 07-May-09			Index Future	313.0300	314.3180	313.0340	314.3180	0.00
19/12/2008	TRT1 On 07-May-09			Index Future	313.0300	314.3180	313.0340	314.3180	0.00
19/12/2008	TRT1 On 07-May-09			Index Future	313.0300	314.3180	313.0340	314.3180	0.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	TRT1 On 06-August-09			Index Future	320.5200	321.8250	320.5160	321.8250	100.00
19/12/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.9829	6.7868	6.9829	4850.00
19/12/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.9829	6.7868	6.9829	4850.00
19/12/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.9829	6.7868	6.9829	4850.00
19/12/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.9829	6.7868	6.9829	4850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.9829	6.7868	6.9829	4850.00
19/12/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.9829	6.7868	6.9829	4850.00
19/12/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.9829	6.7868	6.9829	4850.00
19/12/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.9829	6.7868	6.9829	4850.00
19/12/2008	ZAAD On 12-June-09			Currency Future	6.8800	7.0827	6.8816	7.0827	600.00
19/12/2008	ZAAD On 12-June-09			Currency Future	6.8800	7.0827	6.8816	7.0827	600.00
19/12/2008	ZAAD On 12-June-09			Currency Future	6.8800	7.0827	6.8816	7.0827	600.00
19/12/2008	ZAAD On 12-June-09			Currency Future	6.8800	7.0827	6.8816	7.0827	600.00
19/12/2008	ZAAD On 12-June-09			Currency Future	6.8800	7.0827	6.8816	7.0827	600.00
19/12/2008	ZAAD On 12-June-09			Currency Future	6.8800	7.0827	6.8816	7.0827	600.00
19/12/2008	ZAAD On 12-June-09			Currency Future	6.8800	7.0827	6.8816	7.0827	600.00
19/12/2008	ZAAD On 12-June-09			Currency Future	6.8800	7.0827	6.8816	7.0827	600.00
19/12/2008	ZAAD On 14-September-09			Currency Future	6.9600	7.1614	6.9593	7.1614	0.00
19/12/2008	ZAAD On 14-September-09			Currency Future	6.9600	7.1614	6.9593	7.1614	0.00
19/12/2008	ZAAD On 14-September-09			Currency Future	6.9600	7.1614	6.9593	7.1614	0.00
19/12/2008	ZAAD On 14-September-09			Currency Future	6.9600	7.1614	6.9593	7.1614	0.00
19/12/2008	ZAAD On 14-September-09			Currency Future	6.9600	7.1614	6.9593	7.1614	0.00
19/12/2008	ZAAD On 14-September-09			Currency Future	6.9600	7.1614	6.9593	7.1614	0.00
19/12/2008	ZAAD On 14-September-09			Currency Future	6.9600	7.1614	6.9593	7.1614	0.00
19/12/2008	ZAAD On 14-September-09			Currency Future	6.9600	7.1614	6.9593	7.1614	0.00
19/12/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	275	335	275	335	0.00
19/12/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	275	335	275	335	0.00
19/12/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	275	335	275	335	0.00
19/12/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	275	335	275	335	0.00
19/12/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	275	335	275	335	0.00
19/12/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	275	335	275	335	0.00
19/12/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	275	335	275	335	0.00
19/12/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	275	335	275	335	0.00
19/12/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	275	335	275	335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	438	302	438	302	0.00
19/12/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	302	364	302	364	0.00
19/12/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	820	681	820	681	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	820	681	820	681	0.00
19/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	553	658	553	658	0.00
19/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	322	226	322	226	0.00