



Derivatives Weekly Statistics Report

From 2008/12/22 To 2008/12/24

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	\$ / R On 16-March-09			Currency Future	9.8700	9.8738	9.8724	9.8738	156713.00
24/12/2008	\$ / R On 16-March-09			Currency Future	9.8700	9.8738	9.8724	9.8738	156713.00
24/12/2008	\$ / R On 16-March-09			Currency Future	9.8700	9.8738	9.8724	9.8738	156713.00
24/12/2008	\$ / R On 16-March-09			Currency Future	9.8700	9.8738	9.8724	9.8738	156713.00
24/12/2008	\$ / R On 16-March-09			Currency Future	9.8700	9.8738	9.8724	9.8738	156713.00
24/12/2008	\$ / R On 16-March-09			Currency Future	9.8700	9.8738	9.8724	9.8738	156713.00
24/12/2008	\$ / R On 16-March-09			Currency Future	9.8700	9.8738	9.8724	9.8738	156713.00
24/12/2008	\$ / R On 15-March-10			Currency Future	11.3600	11.3361	11.3552	11.3361	0.00
24/12/2008	\$ / R On 15-March-10			Currency Future	11.3600	11.3361	11.3552	11.3361	0.00
24/12/2008	\$ / R On 15-March-10			Currency Future	11.3600	11.3361	11.3552	11.3361	0.00
24/12/2008	\$ / R On 15-March-10			Currency Future	11.3600	11.3361	11.3552	11.3361	0.00
24/12/2008	\$ / R On 15-March-10			Currency Future	11.3600	11.3361	11.3552	11.3361	0.00
24/12/2008	\$ / R On 15-March-10			Currency Future	11.3600	11.3361	11.3552	11.3361	0.00
24/12/2008	\$ / R On 15-March-10			Currency Future	11.3600	11.3361	11.3552	11.3361	0.00
24/12/2008	\$ / R On 12-June-09			Currency Future	10.0600	10.0564	10.0562	10.0564	4558.00
24/12/2008	\$ / R On 12-June-09			Currency Future	10.0600	10.0564	10.0562	10.0564	4558.00
24/12/2008	\$ / R On 12-June-09			Currency Future	10.0600	10.0564	10.0562	10.0564	4558.00
24/12/2008	\$ / R On 12-June-09			Currency Future	10.0600	10.0564	10.0562	10.0564	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
24/12/2008	\$ / R On 12-June-09			Currency Future	10.0600	10.0564	10.0562	10.0564	4558.00
24/12/2008	\$ / R On 12-June-09			Currency Future	10.0600	10.0564	10.0562	10.0564	4558.00
24/12/2008	\$ / R On 12-June-09			Currency Future	10.0600	10.0564	10.0562	10.0564	4558.00
24/12/2008	\$ / R On 12-June-09			Currency Future	10.0600	10.0564	10.0562	10.0564	4558.00
24/12/2008	\$ / R On 14-September-09			Currency Future	10.2200	10.2160	10.2152	10.2160	35.00
24/12/2008	\$ / R On 14-September-09			Currency Future	10.2200	10.2160	10.2152	10.2160	35.00
24/12/2008	\$ / R On 14-September-09			Currency Future	10.2200	10.2160	10.2152	10.2160	35.00
24/12/2008	\$ / R On 14-September-09			Currency Future	10.2200	10.2160	10.2152	10.2160	35.00
24/12/2008	\$ / R On 14-September-09			Currency Future	10.2200	10.2160	10.2152	10.2160	35.00
24/12/2008	\$ / R On 14-September-09			Currency Future	10.2200	10.2160	10.2152	10.2160	35.00
24/12/2008	\$ / R On 14-September-09			Currency Future	10.2200	10.2160	10.2152	10.2160	35.00
24/12/2008	\$ / R On 14-September-09			Currency Future	10.2200	10.2160	10.2152	10.2160	35.00
24/12/2008	\$ / R On 14-December-09			Currency Future	10.3400	10.3452	10.3443	10.3452	0.00
24/12/2008	\$ / R On 14-December-09			Currency Future	10.3400	10.3452	10.3443	10.3452	0.00
24/12/2008	\$ / R On 14-December-09			Currency Future	10.3400	10.3452	10.3443	10.3452	0.00
24/12/2008	\$ / R On 14-December-09			Currency Future	10.3400	10.3452	10.3443	10.3452	0.00
24/12/2008	\$ / R On 14-December-09			Currency Future	10.3400	10.3452	10.3443	10.3452	0.00
24/12/2008	\$ / R On 14-December-09			Currency Future	10.3400	10.3452	10.3443	10.3452	0.00
24/12/2008	\$ / R On 14-December-09			Currency Future	10.3400	10.3452	10.3443	10.3452	0.00
24/12/2008	\$ / R On 14-December-09			Currency Future	10.3400	10.3452	10.3443	10.3452	0.00
24/12/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	749	747	749	747	0.00
24/12/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	749	747	749	747	0.00
24/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	749	747	749	747	0.00
24/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	749	747	749	747	0.00
24/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	749	747	749	747	0.00
24/12/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	743	741	743	741	0.00
24/12/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	743	741	743	741	0.00
24/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	743	741	743	741	0.00
24/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	743	741	743	741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	743	741	743	741	0.00
24/12/2008	\$ / R On 14-December-09	243.60	Call	Currency Future	898	905	898	905	0.00
24/12/2008	\$ / R On 14-December-09	243.60	Put	Currency Future	1453	1460	1453	1460	0.00
24/12/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	342	351	342	351	0.00
24/12/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	870	878	870	878	0.00
24/12/2008	\$ / R On 14-December-09	9.25	Call	Currency Future	751	756	751	756	0.00
24/12/2008	\$ / R On 14-December-09	8.75	Call	Currency Future	751	756	751	756	0.00
24/12/2008	\$ / R On 14-December-09	9.05	Call	Currency Future	751	756	751	756	0.00
24/12/2008	\$ / R On 14-December-09	8.95	Call	Currency Future	751	756	751	756	0.00
24/12/2008	\$ / R On 14-December-09	9.00	Call	Currency Future	751	756	751	756	0.00
24/12/2008	\$ / R On 14-December-09	9.25	Put	Currency Future	1907	1911	1907	1911	0.00
24/12/2008	\$ / R On 14-December-09	8.75	Put	Currency Future	1907	1911	1907	1911	0.00
24/12/2008	\$ / R On 14-December-09	9.05	Put	Currency Future	1907	1911	1907	1911	0.00
24/12/2008	\$ / R On 14-December-09	8.95	Put	Currency Future	1907	1911	1907	1911	0.00
24/12/2008	\$ / R On 14-December-09	9.00	Put	Currency Future	1907	1911	1907	1911	0.00
24/12/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1171	1179	1171	1179	0.00
24/12/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	98	105	98	105	0.00
24/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1622	1622	1622	1622	0.00
24/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	166	165	166	165	0.00
24/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1253	1252	1253	1252	0.00
24/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	297	296	297	296	0.00
24/12/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	7.75	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	7.50	Call	Currency Future	695	693	695	693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	\$ / R On 12-June-09	7.25	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	7.00	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	6.75	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	6.50	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	6.25	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	6.00	Call	Currency Future	695	693	695	693	0.00
24/12/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	7.75	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	7.50	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	7.25	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	7.00	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	6.75	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	6.50	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	6.25	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 12-June-09	6.00	Put	Currency Future	839	837	839	837	0.00
24/12/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	6.50	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	206	214	206	214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	7.75	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	7.50	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	7.25	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	7.00	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	6.75	Call	Currency Future	206	214	206	214	0.00
24/12/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	6.50	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	7.75	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	7.50	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	7.25	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	7.00	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 16-March-09	6.75	Put	Currency Future	1234	1240	1234	1240	0.00
24/12/2008	\$ / R On 12-June-09	230.00	Call	Currency Future	352	350	352	350	0.00
24/12/2008	\$ / R On 12-June-09	230.00	Put	Currency Future	1596	1593	1596	1593	0.00
24/12/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	418	415	418	415	0.00
24/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	418	415	418	415	0.00
24/12/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	418	415	418	415	0.00
24/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	418	415	418	415	0.00
24/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	418	415	418	415	0.00
24/12/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	1412	1409	1412	1409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	1412	1409	1412	1409	0.00
24/12/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	1412	1409	1412	1409	0.00
24/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	1412	1409	1412	1409	0.00
24/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	1412	1409	1412	1409	0.00
24/12/2008	\$ / R On 14-December-09	106.00	Call	Currency Future	2068	2083	2068	2083	0.00
24/12/2008	\$ / R On 14-December-09	106.00	Put	Currency Future	224	238	224	238	0.00
24/12/2008	\$ / R On 14-December-09	243.58	Call	Currency Future	1321	1335	1321	1335	0.00
24/12/2008	\$ / R On 14-December-09	243.58	Put	Currency Future	676	689	676	689	0.00
24/12/2008	\$ / R On 14-December-09	265.00	Call	Currency Future	469	468	469	468	0.00
24/12/2008	\$ / R On 14-December-09	265.00	Put	Currency Future	3424	3423	3424	3423	0.00
24/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	926	934	926	934	0.00
24/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	926	934	926	934	0.00
24/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	926	934	926	934	0.00
24/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	1382	1389	1382	1389	0.00
24/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	1382	1389	1382	1389	0.00
24/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	1382	1389	1382	1389	0.00
24/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	1845	1861	1845	1861	0.00
24/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	1845	1861	1845	1861	0.00
24/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	1845	1861	1845	1861	0.00
24/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	301	316	301	316	0.00
24/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	301	316	301	316	0.00
24/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	301	316	301	316	0.00
24/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	1469	1485	1469	1485	0.00
24/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	1469	1485	1469	1485	0.00
24/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	1469	1485	1469	1485	0.00
24/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	525	539	525	539	0.00
24/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	525	539	525	539	0.00
24/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	525	539	525	539	0.00
24/12/2008	\$ / R On 14-September-09	8.75	Call	Currency Future	843	843	843	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	\$ / R On 14-September-09	8.25	Call	Currency Future	843	843	843	843	0.00
24/12/2008	\$ / R On 14-September-09	8.50	Call	Currency Future	843	843	843	843	0.00
24/12/2008	\$ / R On 14-September-09	8.75	Put	Currency Future	1028	1027	1028	1027	0.00
24/12/2008	\$ / R On 14-September-09	8.25	Put	Currency Future	1028	1027	1028	1027	0.00
24/12/2008	\$ / R On 14-September-09	8.50	Put	Currency Future	1028	1027	1028	1027	0.00
24/12/2008	\$ / R On 14-September-09	8.75	Call	Currency Future	811	810	811	810	0.00
24/12/2008	\$ / R On 14-September-09	8.25	Call	Currency Future	811	810	811	810	0.00
24/12/2008	\$ / R On 14-September-09	8.50	Call	Currency Future	811	810	811	810	0.00
24/12/2008	\$ / R On 14-September-09	8.75	Put	Currency Future	1096	1094	1096	1094	0.00
24/12/2008	\$ / R On 14-September-09	8.25	Put	Currency Future	1096	1094	1096	1094	0.00
24/12/2008	\$ / R On 14-September-09	8.50	Put	Currency Future	1096	1094	1096	1094	0.00
24/12/2008	\$ / R On 15-March-10	8.75	Call	Currency Future	1795	1791	1795	1791	0.00
24/12/2008	\$ / R On 15-March-10	8.50	Call	Currency Future	1795	1791	1795	1791	0.00
24/12/2008	\$ / R On 15-March-10	8.25	Call	Currency Future	1795	1791	1795	1791	0.00
24/12/2008	\$ / R On 15-March-10	8.75	Put	Currency Future	790	804	790	804	0.00
24/12/2008	\$ / R On 15-March-10	8.50	Put	Currency Future	790	804	790	804	0.00
24/12/2008	\$ / R On 15-March-10	8.25	Put	Currency Future	790	804	790	804	0.00
24/12/2008	\$ / R On 15-March-10	254.00	Call	Currency Future	2253	0	2253	0	0.00
24/12/2008	\$ / R On 15-March-10	254.00	Put	Currency Future	398	0	398	0	0.00
24/12/2008	£ / R On 16-March-09			Currency Future	14.5500	14.5962	14.5511	14.5962	12170.00
24/12/2008	£ / R On 16-March-09			Currency Future	14.5500	14.5962	14.5511	14.5962	12170.00
24/12/2008	£ / R On 16-March-09			Currency Future	14.5500	14.5962	14.5511	14.5962	12170.00
24/12/2008	£ / R On 16-March-09			Currency Future	14.5500	14.5962	14.5511	14.5962	12170.00
24/12/2008	£ / R On 16-March-09			Currency Future	14.5500	14.5962	14.5511	14.5962	12170.00
24/12/2008	£ / R On 16-March-09			Currency Future	14.5500	14.5962	14.5511	14.5962	12170.00
24/12/2008	£ / R On 16-March-09			Currency Future	14.5500	14.5962	14.5511	14.5962	12170.00
24/12/2008	£ / R On 16-March-09			Currency Future	14.5500	14.5962	14.5511	14.5962	12170.00
24/12/2008	£ / R On 12-June-09			Currency Future	14.8300	14.8685	14.8253	14.8685	73.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	£ / R On 12-June-09			Currency Future	14.8300	14.8685	14.8253	14.8685	73.00
24/12/2008	£ / R On 12-June-09			Currency Future	14.8300	14.8685	14.8253	14.8685	73.00
24/12/2008	£ / R On 12-June-09			Currency Future	14.8300	14.8685	14.8253	14.8685	73.00
24/12/2008	£ / R On 12-June-09			Currency Future	14.8300	14.8685	14.8253	14.8685	73.00
24/12/2008	£ / R On 12-June-09			Currency Future	14.8300	14.8685	14.8253	14.8685	73.00
24/12/2008	£ / R On 12-June-09			Currency Future	14.8300	14.8685	14.8253	14.8685	73.00
24/12/2008	£ / R On 12-June-09			Currency Future	14.8300	14.8685	14.8253	14.8685	73.00
24/12/2008	£ / R On 14-September-09			Currency Future	15.0600	15.1101	15.0595	15.1101	3.00
24/12/2008	£ / R On 14-September-09			Currency Future	15.0600	15.1101	15.0595	15.1101	3.00
24/12/2008	£ / R On 14-September-09			Currency Future	15.0600	15.1101	15.0595	15.1101	3.00
24/12/2008	£ / R On 14-September-09			Currency Future	15.0600	15.1101	15.0595	15.1101	3.00
24/12/2008	£ / R On 14-September-09			Currency Future	15.0600	15.1101	15.0595	15.1101	3.00
24/12/2008	£ / R On 14-September-09			Currency Future	15.0600	15.1101	15.0595	15.1101	3.00
24/12/2008	£ / R On 14-September-09			Currency Future	15.0600	15.1101	15.0595	15.1101	3.00
24/12/2008	£ / R On 14-September-09			Currency Future	15.0600	15.1101	15.0595	15.1101	3.00
24/12/2008	£ / R On 14-September-09	7.00	Call	Currency Future	1270	0	1270	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Call	Currency Future	1270	0	1270	0	0.00
24/12/2008	£ / R On 14-September-09	7.25	Call	Currency Future	1270	0	1270	0	0.00
24/12/2008	£ / R On 14-September-09	7.00	Put	Currency Future	1310	0	1310	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Put	Currency Future	1310	0	1310	0	0.00
24/12/2008	£ / R On 14-September-09	7.25	Put	Currency Future	1310	0	1310	0	0.00
24/12/2008	£ / R On 16-March-09	8.45	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	8.60	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	8.55	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	9.25	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	291	299	291	299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	291	299	291	299	0.00
24/12/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	8.60	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1690	1653	1690	1653	0.00
24/12/2008	£ / R On 12-June-09	8.00	Call	Currency Future	234	239	234	239	0.00
24/12/2008	£ / R On 12-June-09	8.00	Put	Currency Future	3209	3170	3209	3170	0.00
24/12/2008	£ / R On 12-June-09	7.00	Call	Currency Future	319	325	319	325	0.00
24/12/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2744	2706	2744	2706	0.00
24/12/2008	£ / R On 16-March-09	7.00	Call	Currency Future	90	93	90	93	0.00
24/12/2008	£ / R On 16-March-09	7.00	Put	Currency Future	2889	2846	2889	2846	0.00
24/12/2008	£ / R On 12-June-09	7.00	Call	Currency Future	270	275	270	275	0.00
24/12/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2995	2957	2995	2957	0.00
24/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	65	67	65	67	0.00
24/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	3214	3171	3214	3171	0.00
24/12/2008	£ / R On 12-June-09	8.00	Call	Currency Future	248	253	248	253	0.00
24/12/2008	£ / R On 12-June-09	8.00	Put	Currency Future	3123	3084	3123	3084	0.00
24/12/2008	£ / R On 16-March-09	8.55	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	8.45	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	339	348	339	348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	7.25	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	7.00	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	6.75	Call	Currency Future	339	348	339	348	0.00
24/12/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	7.25	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	6.75	Put	Currency Future	1538	1502	1538	1502	0.00
24/12/2008	£ / R On 16-March-09	9.25	Call	Currency Future	314	323	314	323	0.00
24/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	314	323	314	323	0.00
24/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	314	323	314	323	0.00
24/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	314	323	314	323	0.00
24/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	314	323	314	323	0.00
24/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	314	323	314	323	0.00
24/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	314	323	314	323	0.00
24/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	314	323	314	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1613	1577	1613	1577	0.00
24/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1613	1577	1613	1577	0.00
24/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1613	1577	1613	1577	0.00
24/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1613	1577	1613	1577	0.00
24/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1613	1577	1613	1577	0.00
24/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1613	1577	1613	1577	0.00
24/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1613	1577	1613	1577	0.00
24/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1613	1577	1613	1577	0.00
24/12/2008	£ / R On 14-September-09	6.75	Call	Currency Future	1216	1235	1216	1235	0.00
24/12/2008	£ / R On 14-September-09	7.25	Call	Currency Future	1216	1235	1216	1235	0.00
24/12/2008	£ / R On 14-September-09	7.00	Call	Currency Future	1216	1235	1216	1235	0.00
24/12/2008	£ / R On 14-September-09	6.75	Put	Currency Future	1407	1375	1407	1375	0.00
24/12/2008	£ / R On 14-September-09	7.25	Put	Currency Future	1407	1375	1407	1375	0.00
24/12/2008	£ / R On 14-September-09	7.00	Put	Currency Future	1407	1375	1407	1375	0.00
24/12/2008	£ / R On 14-September-09	6.75	Call	Currency Future	1149	1166	1149	1166	0.00
24/12/2008	£ / R On 14-September-09	7.25	Call	Currency Future	1149	1166	1149	1166	0.00
24/12/2008	£ / R On 14-September-09	7.00	Call	Currency Future	1149	1166	1149	1166	0.00
24/12/2008	£ / R On 14-September-09	6.75	Put	Currency Future	1540	1506	1540	1506	0.00
24/12/2008	£ / R On 14-September-09	7.25	Put	Currency Future	1540	1506	1540	1506	0.00
24/12/2008	£ / R On 14-September-09	7.00	Put	Currency Future	1540	1506	1540	1506	0.00
24/12/2008	£ / R On 12-June-09	254.00	Call	Currency Future	1132	0	1132	0	0.00
24/12/2008	£ / R On 12-June-09	254.00	Put	Currency Future	857	0	857	0	0.00
24/12/2008	£ / R On 12-June-09	254.00	Call	Currency Future	1093	0	1093	0	0.00
24/12/2008	£ / R On 12-June-09	254.00	Put	Currency Future	918	0	918	0	0.00
24/12/2008	£ / R On 12-June-09	254.00	Call	Currency Future	1053	0	1053	0	0.00
24/12/2008	£ / R On 12-June-09	254.00	Put	Currency Future	978	0	978	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Call	Currency Future	1426	0	1426	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Call	Currency Future	1426	0	1426	0	0.00
24/12/2008	£ / R On 14-September-09	8.00	Call	Currency Future	1426	0	1426	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	£ / R On 14-September-09	8.25	Put	Currency Future	1066	0	1066	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Put	Currency Future	1066	0	1066	0	0.00
24/12/2008	£ / R On 14-September-09	8.00	Put	Currency Future	1066	0	1066	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Call	Currency Future	1387	0	1387	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Call	Currency Future	1387	0	1387	0	0.00
24/12/2008	£ / R On 14-September-09	8.00	Call	Currency Future	1387	0	1387	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Put	Currency Future	1128	0	1128	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Put	Currency Future	1128	0	1128	0	0.00
24/12/2008	£ / R On 14-September-09	8.00	Put	Currency Future	1128	0	1128	0	0.00
24/12/2008	£ / R On 14-September-09	8.50	Call	Currency Future	1346	0	1346	0	0.00
24/12/2008	£ / R On 14-September-09	8.75	Call	Currency Future	1346	0	1346	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Call	Currency Future	1346	0	1346	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Call	Currency Future	1346	0	1346	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Call	Currency Future	1346	0	1346	0	0.00
24/12/2008	£ / R On 14-September-09	7.25	Call	Currency Future	1346	0	1346	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Call	Currency Future	1346	0	1346	0	0.00
24/12/2008	£ / R On 14-September-09	8.50	Put	Currency Future	1187	0	1187	0	0.00
24/12/2008	£ / R On 14-September-09	8.75	Put	Currency Future	1187	0	1187	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Put	Currency Future	1187	0	1187	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Put	Currency Future	1187	0	1187	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Put	Currency Future	1187	0	1187	0	0.00
24/12/2008	£ / R On 14-September-09	7.25	Put	Currency Future	1187	0	1187	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Put	Currency Future	1187	0	1187	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Call	Currency Future	1307	0	1307	0	0.00
24/12/2008	£ / R On 14-September-09	8.50	Call	Currency Future	1307	0	1307	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Call	Currency Future	1307	0	1307	0	0.00
24/12/2008	£ / R On 14-September-09	7.25	Call	Currency Future	1307	0	1307	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Call	Currency Future	1307	0	1307	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Put	Currency Future	1248	0	1248	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	£ / R On 14-September-09	8.50	Put	Currency Future	1248	0	1248	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Put	Currency Future	1248	0	1248	0	0.00
24/12/2008	£ / R On 14-September-09	7.25	Put	Currency Future	1248	0	1248	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Put	Currency Future	1248	0	1248	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Call	Currency Future	1234	0	1234	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Call	Currency Future	1234	0	1234	0	0.00
24/12/2008	£ / R On 14-September-09	7.25	Call	Currency Future	1234	0	1234	0	0.00
24/12/2008	£ / R On 14-September-09	7.75	Put	Currency Future	1374	0	1374	0	0.00
24/12/2008	£ / R On 14-September-09	7.50	Put	Currency Future	1374	0	1374	0	0.00
24/12/2008	£ / R On 14-September-09	7.25	Put	Currency Future	1374	0	1374	0	0.00
24/12/2008	£ / R On 14-September-09	8.75	Call	Currency Future	1165	0	1165	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Call	Currency Future	1165	0	1165	0	0.00
24/12/2008	£ / R On 14-September-09	8.50	Call	Currency Future	1165	0	1165	0	0.00
24/12/2008	£ / R On 14-September-09	8.75	Put	Currency Future	1506	0	1506	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Put	Currency Future	1506	0	1506	0	0.00
24/12/2008	£ / R On 14-September-09	8.50	Put	Currency Future	1506	0	1506	0	0.00
24/12/2008	£ / R On 14-September-09	8.75	Call	Currency Future	1133	0	1133	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Call	Currency Future	1133	0	1133	0	0.00
24/12/2008	£ / R On 14-September-09	8.50	Call	Currency Future	1133	0	1133	0	0.00
24/12/2008	£ / R On 14-September-09	8.75	Put	Currency Future	1574	0	1574	0	0.00
24/12/2008	£ / R On 14-September-09	8.25	Put	Currency Future	1574	0	1574	0	0.00
24/12/2008	£ / R On 14-September-09	8.50	Put	Currency Future	1574	0	1574	0	0.00
24/12/2008	€ / R On 16-March-09			Currency Future	13.7800	13.7722	13.7830	13.7722	4619.00
24/12/2008	€ / R On 16-March-09			Currency Future	13.7800	13.7722	13.7830	13.7722	4619.00
24/12/2008	€ / R On 16-March-09			Currency Future	13.7800	13.7722	13.7830	13.7722	4619.00
24/12/2008	€ / R On 16-March-09			Currency Future	13.7800	13.7722	13.7830	13.7722	4619.00
24/12/2008	€ / R On 16-March-09			Currency Future	13.7800	13.7722	13.7830	13.7722	4619.00
24/12/2008	€ / R On 16-March-09			Currency Future	13.7800	13.7722	13.7830	13.7722	4619.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09			Currency Future	13.7800	13.7722	13.7830	13.7722	4619.00
24/12/2008	€ / R On 16-March-09			Currency Future	13.7800	13.7722	13.7830	13.7722	4619.00
24/12/2008	€ / R On 12-June-09			Currency Future	14.0200	14.0069	14.0189	14.0069	2585.00
24/12/2008	€ / R On 12-June-09			Currency Future	14.0200	14.0069	14.0189	14.0069	2585.00
24/12/2008	€ / R On 12-June-09			Currency Future	14.0200	14.0069	14.0189	14.0069	2585.00
24/12/2008	€ / R On 12-June-09			Currency Future	14.0200	14.0069	14.0189	14.0069	2585.00
24/12/2008	€ / R On 12-June-09			Currency Future	14.0200	14.0069	14.0189	14.0069	2585.00
24/12/2008	€ / R On 12-June-09			Currency Future	14.0200	14.0069	14.0189	14.0069	2585.00
24/12/2008	€ / R On 12-June-09			Currency Future	14.0200	14.0069	14.0189	14.0069	2585.00
24/12/2008	€ / R On 12-June-09			Currency Future	14.0200	14.0069	14.0189	14.0069	2585.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 14-September-09			Currency Future	14.2300	14.2170	14.2277	14.2170	0.00
24/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	605	615	605	615	0.00
24/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	672	693	672	693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	672	693	672	693	0.00
24/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	873	886	873	886	0.00
24/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1004	1030	1004	1030	0.00
24/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1082	1098	1082	1098	0.00
24/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	663	691	663	691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	6.75	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	6.50	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 12-June-09	6.25	Put	Currency Future	663	691	663	691	0.00
24/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	998	1007	998	1007	0.00
24/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	265	284	265	284	0.00
24/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	684	694	684	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	551	572	551	572	0.00
24/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1511	1522	1511	1522	0.00
24/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	392	415	392	415	0.00
24/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1319	1324	1319	1324	0.00
24/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	136	152	136	152	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	277	282	277	282	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1844	1859	1844	1859	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	191	194	191	194	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2558	2571	2558	2571	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	135	137	135	137	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3302	3314	3302	3314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3202	3194	3202	3194	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	19	21	19	21	0.00
24/12/2008	€ / R On 16-March-09	230.00	Call	Currency Future	2419	2412	2419	2412	0.00
24/12/2008	€ / R On 16-March-09	230.00	Put	Currency Future	36	40	36	40	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	399	406	399	406	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1216	1234	1216	1234	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	270	275	270	275	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1887	1903	1887	1903	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	130	132	130	132	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3347	3360	3347	3360	0.00
24/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3153	3145	3153	3145	0.00
24/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	20	22	20	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	20	22	20	22	0.00
24/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	264	268	264	268	0.00
24/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1931	1946	1931	1946	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	182	185	182	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	182	185	182	185	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	2649	2663	2649	2663	0.00
24/12/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1379	1392	1379	1392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1379	1392	1379	1392	0.00
24/12/2008	€ / R On 12-June-09	8.20	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	8.30	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 12-June-09	6.75	Put	Currency Future	460	485	460	485	0.00
24/12/2008	€ / R On 16-March-09	8.30	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	8.20	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3691	3681	3691	3681	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3691	3681	3691	3681	0.00
24/12/2008	€ / R On 16-March-09	8.30	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	8.20	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	8	9	8	9	0.00
24/12/2008	€ / R On 16-March-09	8.30	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	8.20	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	2907	2899	2907	2899	0.00
24/12/2008	€ / R On 16-March-09	8.30	Put	Currency Future	24	27	24	27	0.00
24/12/2008	€ / R On 16-March-09	8.20	Put	Currency Future	24	27	24	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	24		27	24	27	0.00
24/12/2008	€ / R On 16-March-09	8.60	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	6.25	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	6.00	Call	Currency Future	524		533	524	533	0.00
24/12/2008	€ / R On 16-March-09	8.60	Put	Currency Future	841		861	841	861	0.00
24/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	841		861	841	861	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	841		861	841	861	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	841		861	841	861	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	841		861	841	861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	841	861	841	861	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	841	861	841	861	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	841	861	841	861	0.00
24/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	841	861	841	861	0.00
24/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	841	861	841	861	0.00
24/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	841	861	841	861	0.00
24/12/2008	€ / R On 16-March-09	6.25	Put	Currency Future	841	861	841	861	0.00
24/12/2008	€ / R On 16-March-09	6.00	Put	Currency Future	841	861	841	861	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3593	3583	3593	3583	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	10	11	10	11	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2809	2801	2809	2801	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	26	29	26	29	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	495	504	495	504	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	912	931	912	931	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	223	227	223	227	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2240	2255	2240	2255	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	156	158	156	158	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2973	2986	2973	2986	0.00
24/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3446	3437	3446	3437	0.00
24/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3446	3437	3446	3437	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3446	3437	3446	3437	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3446	3437	3446	3437	0.00
24/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	3446	3437	3446	3437	0.00
24/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	3446	3437	3446	3437	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3446	3437	3446	3437	0.00
24/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	13	14	13	14	0.00
24/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	13	14	13	14	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	13	14	13	14	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	13	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	13	14	13	14	0.00
24/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	13	14	13	14	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	13	14	13	14	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2663	2655	2663	2655	0.00
24/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2663	2655	2663	2655	0.00
24/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	2663	2655	2663	2655	0.00
24/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	2663	2655	2663	2655	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2663	2655	2663	2655	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	30	33	30	33	0.00
24/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	30	33	30	33	0.00
24/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	30	33	30	33	0.00
24/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	30	33	30	33	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	30	33	30	33	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	303	309	303	309	0.00
24/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	303	309	303	309	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	303	309	303	309	0.00
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	303	309	303	309	0.00
24/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	303	309	303	309	0.00
24/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	303	309	303	309	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	303	309	303	309	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1670	1687	1670	1687	0.00
24/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1670	1687	1670	1687	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1670	1687	1670	1687	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1670	1687	1670	1687	0.00
24/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	1670	1687	1670	1687	0.00
24/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	1670	1687	1670	1687	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1670	1687	1670	1687	0.00
24/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	208	212	208	212	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	208	212	208	212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	208	212	208	212	0.00
24/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	208	212	208	212	0.00
24/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	208	212	208	212	0.00
24/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	208	212	208	212	0.00
24/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2375	2389	2375	2389	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2375	2389	2375	2389	0.00
24/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2375	2389	2375	2389	0.00
24/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	2375	2389	2375	2389	0.00
24/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	2375	2389	2375	2389	0.00
24/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2375	2389	2375	2389	0.00
24/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	908	922	908	922	0.00
24/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	908	922	908	922	0.00
24/12/2008	€ / R On 12-June-09	8.55	Call	Currency Future	908	922	908	922	0.00
24/12/2008	€ / R On 12-June-09	8.45	Call	Currency Future	908	922	908	922	0.00
24/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	908	922	908	922	0.00
24/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	939	965	939	965	0.00
24/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	939	965	939	965	0.00
24/12/2008	€ / R On 12-June-09	8.55	Put	Currency Future	939	965	939	965	0.00
24/12/2008	€ / R On 12-June-09	8.45	Put	Currency Future	939	965	939	965	0.00
24/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	939	965	939	965	0.00
24/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	873	886	873	886	0.00
24/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	873	886	873	886	0.00
24/12/2008	€ / R On 12-June-09	9.05	Call	Currency Future	873	886	873	886	0.00
24/12/2008	€ / R On 12-June-09	8.95	Call	Currency Future	873	886	873	886	0.00
24/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	873	886	873	886	0.00
24/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1004	1030	1004	1030	0.00
24/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1004	1030	1004	1030	0.00
24/12/2008	€ / R On 12-June-09	9.05	Put	Currency Future	1004	1030	1004	1030	0.00
24/12/2008	€ / R On 12-June-09	8.95	Put	Currency Future	1004	1030	1004	1030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1004	1030	1004	1030	0.00
24/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3348	3340	3348	3340	0.00
24/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	15	17	15	17	0.00
24/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2565	2558	2565	2558	0.00
24/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	32	35	32	35	0.00
24/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	199	202	199	202	0.00
24/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2466	2480	2466	2480	0.00
24/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	140	142	140	142	0.00
24/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3207	3220	3207	3220	0.00
24/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1061	1077	1061	1077	0.00
24/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	692	720	692	720	0.00
24/12/2008	ALBI On 05-February-09			Index Future	305.1400	304.8050	305.1360	304.8050	607.00
24/12/2008	ALBI On 05-February-09			Index Future	305.1400	304.8050	305.1360	304.8050	607.00
24/12/2008	ALBI On 05-February-09			Index Future	305.1400	304.8050	305.1360	304.8050	607.00
24/12/2008	ALBI On 05-February-09			Index Future	305.1400	304.8050	305.1360	304.8050	607.00
24/12/2008	ALBI On 05-February-09			Index Future	305.1400	304.8050	305.1360	304.8050	607.00
24/12/2008	ALBI On 05-February-09			Index Future	305.1400	304.8050	305.1360	304.8050	607.00
24/12/2008	ALBI On 05-February-09			Index Future	305.1400	304.8050	305.1360	304.8050	607.00
24/12/2008	ALBI On 05-February-09			Index Future	305.1400	304.8050	305.1360	304.8050	607.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 07-May-09			Index Future	313.4200	313.0700	313.4160	313.0700	0.00
24/12/2008	ALBI On 06-August-09			Index Future	319.4500	319.4650	319.4450	319.4650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	ALBI On 06-August-09			Index Future	319.4500	319.4650	319.4450	319.4650	0.00
24/12/2008	ALBI On 06-August-09			Index Future	319.4500	319.4650	319.4450	319.4650	0.00
24/12/2008	ALBI On 06-August-09			Index Future	319.4500	319.4650	319.4450	319.4650	0.00
24/12/2008	ALBI On 06-August-09			Index Future	319.4500	319.4650	319.4450	319.4650	0.00
24/12/2008	ALBI On 06-August-09			Index Future	319.4500	319.4650	319.4450	319.4650	0.00
24/12/2008	ALBI On 06-August-09			Index Future	319.4500	319.4650	319.4450	319.4650	0.00
24/12/2008	ALBI On 06-August-09			Index Future	319.4500	319.4650	319.4450	319.4650	0.00
24/12/2008	CRD1 On 05-February-09			Index Future	125.5100	125.4600	125.5070	125.4600	0.00
24/12/2008	CRD1 On 05-February-09			Index Future	125.5100	125.4600	125.5070	125.4600	0.00
24/12/2008	CRD1 On 05-February-09			Index Future	125.5100	125.4600	125.5070	125.4600	0.00
24/12/2008	CRD1 On 05-February-09			Index Future	125.5100	125.4600	125.5070	125.4600	0.00
24/12/2008	CRD1 On 05-February-09			Index Future	125.5100	125.4600	125.5070	125.4600	0.00
24/12/2008	CRD1 On 05-February-09			Index Future	125.5100	125.4600	125.5070	125.4600	0.00
24/12/2008	CRD1 On 05-February-09			Index Future	125.5100	125.4600	125.5070	125.4600	0.00
24/12/2008	CRD1 On 05-February-09			Index Future	125.5100	125.4600	125.5070	125.4600	0.00
24/12/2008	CRD1 On 07-May-09			Index Future	128.9100	128.8610	128.9130	128.8610	0.00
24/12/2008	CRD1 On 07-May-09			Index Future	128.9100	128.8610	128.9130	128.8610	0.00
24/12/2008	CRD1 On 07-May-09			Index Future	128.9100	128.8610	128.9130	128.8610	0.00
24/12/2008	CRD1 On 07-May-09			Index Future	128.9100	128.8610	128.9130	128.8610	0.00
24/12/2008	CRD1 On 07-May-09			Index Future	128.9100	128.8610	128.9130	128.8610	0.00
24/12/2008	CRD1 On 07-May-09			Index Future	128.9100	128.8610	128.9130	128.8610	0.00
24/12/2008	CRD1 On 07-May-09			Index Future	128.9100	128.8610	128.9130	128.8610	0.00
24/12/2008	CRD1 On 06-August-09			Index Future	132.0100	131.9460	132.0060	131.9460	2.00
24/12/2008	CRD1 On 06-August-09			Index Future	132.0100	131.9460	132.0060	131.9460	2.00
24/12/2008	CRD1 On 06-August-09			Index Future	132.0100	131.9460	132.0060	131.9460	2.00
24/12/2008	CRD1 On 06-August-09			Index Future	132.0100	131.9460	132.0060	131.9460	2.00
24/12/2008	CRD1 On 06-August-09			Index Future	132.0100	131.9460	132.0060	131.9460	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
24/12/2008	CRD1 On 06-August-09			Index Future	132.0100	131.9460	132.0060	131.9460	2.00
24/12/2008	CRD1 On 06-August-09			Index Future	132.0100	131.9460	132.0060	131.9460	2.00
24/12/2008	CRD1 On 06-August-09			Index Future	132.0100	131.9460	132.0060	131.9460	2.00
24/12/2008	GOVI On 05-February-09			jGovi	306.2000	305.8970	306.2020	305.8970	507.00
24/12/2008	GOVI On 05-February-09			jGovi	306.2000	305.8970	306.2020	305.8970	507.00
24/12/2008	GOVI On 05-February-09			jGovi	306.2000	305.8970	306.2020	305.8970	507.00
24/12/2008	GOVI On 05-February-09			jGovi	306.2000	305.8970	306.2020	305.8970	507.00
24/12/2008	GOVI On 05-February-09			jGovi	306.2000	305.8970	306.2020	305.8970	507.00
24/12/2008	GOVI On 05-February-09			jGovi	306.2000	305.8970	306.2020	305.8970	507.00
24/12/2008	GOVI On 05-February-09			jGovi	306.2000	305.8970	306.2020	305.8970	507.00
24/12/2008	GOVI On 07-May-09			jGovi	314.5100	314.1910	314.5105	314.1910	0.00
24/12/2008	GOVI On 07-May-09			jGovi	314.5100	314.1910	314.5105	314.1910	0.00
24/12/2008	GOVI On 07-May-09			jGovi	314.5100	314.1910	314.5105	314.1910	0.00
24/12/2008	GOVI On 07-May-09			jGovi	314.5100	314.1910	314.5105	314.1910	0.00
24/12/2008	GOVI On 07-May-09			jGovi	314.5100	314.1910	314.5105	314.1910	0.00
24/12/2008	GOVI On 07-May-09			jGovi	314.5100	314.1910	314.5105	314.1910	0.00
24/12/2008	GOVI On 07-May-09			jGovi	314.5100	314.1910	314.5105	314.1910	0.00
24/12/2008	GOVI On 07-May-09			jGovi	314.5100	314.1910	314.5105	314.1910	0.00
24/12/2008	GOVI On 06-August-09			jGovi	322.0600	321.7120	322.0555	321.7120	0.00
24/12/2008	GOVI On 06-August-09			jGovi	322.0600	321.7120	322.0555	321.7120	0.00
24/12/2008	GOVI On 06-August-09			jGovi	322.0600	321.7120	322.0555	321.7120	0.00
24/12/2008	GOVI On 06-August-09			jGovi	322.0600	321.7120	322.0555	321.7120	0.00
24/12/2008	GOVI On 06-August-09			jGovi	322.0600	321.7120	322.0555	321.7120	0.00
24/12/2008	GOVI On 06-August-09			jGovi	322.0600	321.7120	322.0555	321.7120	0.00
24/12/2008	GOVI On 06-August-09			jGovi	322.0600	321.7120	322.0555	321.7120	0.00
24/12/2008	GOVI On 06-August-09			jGovi	322.0600	321.7120	322.0555	321.7120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	ILBI On 05-February-09			Index Future	338.5200	338.5200	338.5200	338.5200	2.00
24/12/2008	ILBI On 05-February-09			Index Future	338.5200	338.5200	338.5200	338.5200	2.00
24/12/2008	ILBI On 05-February-09			Index Future	338.5200	338.5200	338.5200	338.5200	2.00
24/12/2008	ILBI On 05-February-09			Index Future	338.5200	338.5200	338.5200	338.5200	2.00
24/12/2008	ILBI On 05-February-09			Index Future	338.5200	338.5200	338.5200	338.5200	2.00
24/12/2008	ILBI On 05-February-09			Index Future	338.5200	338.5200	338.5200	338.5200	2.00
24/12/2008	ILBI On 05-February-09			Index Future	338.5200	338.5200	338.5200	338.5200	2.00
24/12/2008	ILBI On 05-February-09			Index Future	338.5200	338.5200	338.5200	338.5200	2.00
24/12/2008	ILBI On 07-May-09			Index Future	348.4200	348.4230	348.4230	348.4230	0.00
24/12/2008	ILBI On 07-May-09			Index Future	348.4200	348.4230	348.4230	348.4230	0.00
24/12/2008	ILBI On 07-May-09			Index Future	348.4200	348.4230	348.4230	348.4230	0.00
24/12/2008	ILBI On 07-May-09			Index Future	348.4200	348.4230	348.4230	348.4230	0.00
24/12/2008	ILBI On 07-May-09			Index Future	348.4200	348.4230	348.4230	348.4230	0.00
24/12/2008	ILBI On 07-May-09			Index Future	348.4200	348.4230	348.4230	348.4230	0.00
24/12/2008	ILBI On 07-May-09			Index Future	348.4200	348.4230	348.4230	348.4230	0.00
24/12/2008	ILBI On 07-May-09			Index Future	348.4200	348.4230	348.4230	348.4230	0.00
24/12/2008	J153 On 31-August-10			jSwap	9.1200	9.1160	0.0298	0.0297	0.00
24/12/2008	J153 On 31-August-10			jSwap	9.1200	9.1160	0.0298	0.0297	0.00
24/12/2008	J153 On 31-August-10			jSwap	9.1200	9.1160	0.0298	0.0297	0.00
24/12/2008	J153 On 31-August-10			jSwap	9.1200	9.1160	0.0298	0.0297	0.00
24/12/2008	J153 On 31-August-10			jSwap	9.1200	9.1160	0.0298	0.0297	0.00
24/12/2008	J153 On 31-August-10			jSwap	9.1200	9.1160	0.0298	0.0297	0.00
24/12/2008	J153 On 31-August-10			jSwap	9.1200	9.1160	0.0298	0.0297	0.00
24/12/2008	J153 On 31-August-10			jSwap	9.1200	9.1160	0.0298	0.0297	0.00
24/12/2008	J157 On 15-September-15			jSwap	8.1500	8.1560	0.0595	0.0590	0.00
24/12/2008	J157 On 15-September-15			jSwap	8.1500	8.1560	0.0595	0.0590	0.00
24/12/2008	J157 On 15-September-15			jSwap	8.1500	8.1560	0.0595	0.0590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	J157 On 15-September-15			jSwap	8.1500	8.1560	0.0595	0.0590	0.00
24/12/2008	J157 On 15-September-15			jSwap	8.1500	8.1560	0.0595	0.0590	0.00
24/12/2008	J157 On 15-September-15			jSwap	8.1500	8.1560	0.0595	0.0590	0.00
24/12/2008	J157 On 15-September-15			jSwap	8.1500	8.1560	0.0595	0.0590	0.00
24/12/2008	J157 On 15-September-15			jSwap	8.1500	8.1560	0.0595	0.0590	0.00
24/12/2008	J186 On 21-December-26			jSwap	7.1800	7.1320	0.0317	0.0359	0.00
24/12/2008	J186 On 21-December-26			jSwap	7.1800	7.1320	0.0317	0.0359	0.00
24/12/2008	J186 On 21-December-26			jSwap	7.1800	7.1320	0.0317	0.0359	0.00
24/12/2008	J186 On 21-December-26			jSwap	7.1800	7.1320	0.0317	0.0359	0.00
24/12/2008	J186 On 21-December-26			jSwap	7.1800	7.1320	0.0317	0.0359	0.00
24/12/2008	J186 On 21-December-26			jSwap	7.1800	7.1320	0.0317	0.0359	0.00
24/12/2008	J186 On 21-December-26			jSwap	7.1800	7.1320	0.0317	0.0359	0.00
24/12/2008	J186 On 21-December-26			jSwap	7.1800	7.1320	0.0317	0.0359	0.00
24/12/2008	J201 On 22-December-14			jSwap	7.9600	7.9710	0.0216	0.0220	0.00
24/12/2008	J201 On 22-December-14			jSwap	7.9600	7.9710	0.0216	0.0220	0.00
24/12/2008	J201 On 22-December-14			jSwap	7.9600	7.9710	0.0216	0.0220	0.00
24/12/2008	J201 On 22-December-14			jSwap	7.9600	7.9710	0.0216	0.0220	0.00
24/12/2008	J201 On 22-December-14			jSwap	7.9600	7.9710	0.0216	0.0220	0.00
24/12/2008	J201 On 22-December-14			jSwap	7.9600	7.9710	0.0216	0.0220	0.00
24/12/2008	J201 On 22-December-14			jSwap	7.9600	7.9710	0.0216	0.0220	0.00
24/12/2008	J201 On 22-December-14			jSwap	7.9600	7.9710	0.0216	0.0220	0.00
24/12/2008	J203 On 15-September-17			jSwap	8.0600	8.0410	0.0360	0.0350	0.00
24/12/2008	J203 On 15-September-17			jSwap	8.0600	8.0410	0.0360	0.0350	0.00
24/12/2008	J203 On 15-September-17			jSwap	8.0600	8.0410	0.0360	0.0350	0.00
24/12/2008	J203 On 15-September-17			jSwap	8.0600	8.0410	0.0360	0.0350	0.00
24/12/2008	J203 On 15-September-17			jSwap	8.0600	8.0410	0.0360	0.0350	0.00
24/12/2008	J203 On 15-September-17			jSwap	8.0600	8.0410	0.0360	0.0350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	JFRA On 05-February-09			JFra	10.7200	10.7060	0.0260	0.0260	0.00
24/12/2008	JFRA On 05-February-09			JFra	10.7200	10.7060	0.0260	0.0260	0.00
24/12/2008	JFRA On 05-February-09			JFra	10.7200	10.7060	0.0260	0.0260	0.00
24/12/2008	JFRA On 05-February-09			JFra	10.7200	10.7060	0.0260	0.0260	0.00
24/12/2008	JFRA On 05-February-09			JFra	10.7200	10.7060	0.0260	0.0260	0.00
24/12/2008	JFRA On 05-February-09			JFra	10.7200	10.7060	0.0260	0.0260	0.00
24/12/2008	JFRA On 05-February-09			JFra	10.7200	10.7060	0.0260	0.0260	0.00
24/12/2008	JFRA On 05-February-09			JFra	10.7200	10.7060	0.0260	0.0260	0.00
24/12/2008	JFRA On 07-May-09			JFra	8.8000	8.7950	0.0215	0.0215	0.00
24/12/2008	JFRA On 07-May-09			JFra	8.8000	8.7950	0.0215	0.0215	0.00
24/12/2008	JFRA On 07-May-09			JFra	8.8000	8.7950	0.0215	0.0215	0.00
24/12/2008	JFRA On 07-May-09			JFra	8.8000	8.7950	0.0215	0.0215	0.00
24/12/2008	JFRA On 07-May-09			JFra	8.8000	8.7950	0.0215	0.0215	0.00
24/12/2008	JFRA On 07-May-09			JFra	8.8000	8.7950	0.0215	0.0215	0.00
24/12/2008	JFRA On 07-May-09			JFra	8.8000	8.7950	0.0215	0.0215	0.00
24/12/2008	JFRA On 07-May-09			JFra	8.8000	8.7950	0.0215	0.0215	0.00
24/12/2008	JFRA On 06-August-09			JFra	7.3700	7.3700	0.0181	0.0180	0.00
24/12/2008	JFRA On 06-August-09			JFra	7.3700	7.3700	0.0181	0.0180	0.00
24/12/2008	JFRA On 06-August-09			JFra	7.3700	7.3700	0.0181	0.0180	0.00
24/12/2008	JFRA On 06-August-09			JFra	7.3700	7.3700	0.0181	0.0180	0.00
24/12/2008	JFRA On 06-August-09			JFra	7.3700	7.3700	0.0181	0.0180	0.00
24/12/2008	JFRA On 06-August-09			JFra	7.3700	7.3700	0.0181	0.0180	0.00
24/12/2008	JFRA On 06-August-09			JFra	7.3700	7.3700	0.0181	0.0180	0.00
24/12/2008	JFRA On 06-August-09			JFra	7.3700	7.3700	0.0181	0.0180	0.00
24/12/2008	JFRA On 05-November-09			JFra	7.0800	7.0000	0.0174	0.0172	0.00
24/12/2008	JFRA On 05-November-09			JFra	7.0800	7.0000	0.0174	0.0172	0.00
24/12/2008	JFRA On 05-November-09			JFra	7.0800	7.0000	0.0174	0.0172	0.00
24/12/2008	JFRA On 05-November-09			JFra	7.0800	7.0000	0.0174	0.0172	0.00
24/12/2008	JFRA On 05-November-09			JFra	7.0800	7.0000	0.0174	0.0172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	JFRA On 05-November-09			jFra	7.0800	7.0000	0.0174	0.0172	0.00
24/12/2008	JFRA On 05-November-09			jFra	7.0800	7.0000	0.0174	0.0172	0.00
24/12/2008	JFRA On 05-November-09			jFra	7.0800	7.0000	0.0174	0.0172	0.00
24/12/2008	JN02 On 05-February-09			jNote	7.9700	7.9620	0.1450	0.1449	0.00
24/12/2008	JN02 On 05-February-09			jNote	7.9700	7.9620	0.1450	0.1449	0.00
24/12/2008	JN02 On 05-February-09			jNote	7.9700	7.9620	0.1450	0.1449	0.00
24/12/2008	JN02 On 05-February-09			jNote	7.9700	7.9620	0.1450	0.1449	0.00
24/12/2008	JN02 On 05-February-09			jNote	7.9700	7.9620	0.1450	0.1449	0.00
24/12/2008	JN02 On 05-February-09			jNote	7.9700	7.9620	0.1450	0.1449	0.00
24/12/2008	JN02 On 05-February-09			jNote	7.9700	7.9620	0.1450	0.1449	0.00
24/12/2008	JN02 On 07-May-09			jNote	7.5600	7.5650	0.1386	0.1388	0.00
24/12/2008	JN02 On 07-May-09			jNote	7.5600	7.5650	0.1386	0.1388	0.00
24/12/2008	JN02 On 07-May-09			jNote	7.5600	7.5650	0.1386	0.1388	0.00
24/12/2008	JN02 On 07-May-09			jNote	7.5600	7.5650	0.1386	0.1388	0.00
24/12/2008	JN02 On 07-May-09			jNote	7.5600	7.5650	0.1386	0.1388	0.00
24/12/2008	JN02 On 07-May-09			jNote	7.5600	7.5650	0.1386	0.1388	0.00
24/12/2008	JN02 On 07-May-09			jNote	7.5600	7.5650	0.1386	0.1388	0.00
24/12/2008	JN02 On 07-May-09			jNote	7.5600	7.5650	0.1386	0.1388	0.00
24/12/2008	JN02 On 06-August-09			jNote	7.4000	7.4240	0.1362	0.1366	0.00
24/12/2008	JN02 On 06-August-09			jNote	7.4000	7.4240	0.1362	0.1366	0.00
24/12/2008	JN02 On 06-August-09			jNote	7.4000	7.4240	0.1362	0.1366	0.00
24/12/2008	JN02 On 06-August-09			jNote	7.4000	7.4240	0.1362	0.1366	0.00
24/12/2008	JN02 On 06-August-09			jNote	7.4000	7.4240	0.1362	0.1366	0.00
24/12/2008	JN02 On 06-August-09			jNote	7.4000	7.4240	0.1362	0.1366	0.00
24/12/2008	JN02 On 06-August-09			jNote	7.4000	7.4240	0.1362	0.1366	0.00
24/12/2008	JN02 On 06-August-09			jNote	7.4000	7.4240	0.1362	0.1366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	JN05 On 05-February-09			jNote	7.8100	7.8230	0.3202	0.3205	0.00
24/12/2008	JN05 On 05-February-09			jNote	7.8100	7.8230	0.3202	0.3205	0.00
24/12/2008	JN05 On 05-February-09			jNote	7.8100	7.8230	0.3202	0.3205	0.00
24/12/2008	JN05 On 05-February-09			jNote	7.8100	7.8230	0.3202	0.3205	0.00
24/12/2008	JN05 On 05-February-09			jNote	7.8100	7.8230	0.3202	0.3205	0.00
24/12/2008	JN05 On 05-February-09			jNote	7.8100	7.8230	0.3202	0.3205	0.00
24/12/2008	JN05 On 05-February-09			jNote	7.8100	7.8230	0.3202	0.3205	0.00
24/12/2008	JN05 On 05-February-09			jNote	7.8100	7.8230	0.3202	0.3205	0.00
24/12/2008	JN05 On 07-May-09			jNote	7.6300	7.6410	0.3141	0.3144	0.00
24/12/2008	JN05 On 07-May-09			jNote	7.6300	7.6410	0.3141	0.3144	0.00
24/12/2008	JN05 On 07-May-09			jNote	7.6300	7.6410	0.3141	0.3144	0.00
24/12/2008	JN05 On 07-May-09			jNote	7.6300	7.6410	0.3141	0.3144	0.00
24/12/2008	JN05 On 07-May-09			jNote	7.6300	7.6410	0.3141	0.3144	0.00
24/12/2008	JN05 On 07-May-09			jNote	7.6300	7.6410	0.3141	0.3144	0.00
24/12/2008	JN05 On 07-May-09			jNote	7.6300	7.6410	0.3141	0.3144	0.00
24/12/2008	JN05 On 07-May-09			jNote	7.6300	7.6410	0.3141	0.3144	0.00
24/12/2008	JN05 On 06-August-09			jNote	7.5600	7.5710	0.3132	0.3135	0.00
24/12/2008	JN05 On 06-August-09			jNote	7.5600	7.5710	0.3132	0.3135	0.00
24/12/2008	JN05 On 06-August-09			jNote	7.5600	7.5710	0.3132	0.3135	0.00
24/12/2008	JN05 On 06-August-09			jNote	7.5600	7.5710	0.3132	0.3135	0.00
24/12/2008	JN05 On 06-August-09			jNote	7.5600	7.5710	0.3132	0.3135	0.00
24/12/2008	JN05 On 06-August-09			jNote	7.5600	7.5710	0.3132	0.3135	0.00
24/12/2008	JN05 On 06-August-09			jNote	7.5600	7.5710	0.3132	0.3135	0.00
24/12/2008	JN05 On 06-August-09			jNote	7.5600	7.5710	0.3132	0.3135	0.00
24/12/2008	JN10 On 05-February-09			jNote	7.6700	7.6780	0.5300	0.5303	0.00
24/12/2008	JN10 On 05-February-09			jNote	7.6700	7.6780	0.5300	0.5303	0.00
24/12/2008	JN10 On 05-February-09			jNote	7.6700	7.6780	0.5300	0.5303	0.00
24/12/2008	JN10 On 05-February-09			jNote	7.6700	7.6780	0.5300	0.5303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	JN10 On 05-February-09			jNote	7.6700	7.6780	0.5300	0.5303	0.00
24/12/2008	JN10 On 05-February-09			jNote	7.6700	7.6780	0.5300	0.5303	0.00
24/12/2008	JN10 On 05-February-09			jNote	7.6700	7.6780	0.5300	0.5303	0.00
24/12/2008	JN10 On 05-February-09			jNote	7.6700	7.6780	0.5300	0.5303	0.00
24/12/2008	JN10 On 07-May-09			jNote	7.5500	7.5560	0.5246	0.5252	0.00
24/12/2008	JN10 On 07-May-09			jNote	7.5500	7.5560	0.5246	0.5252	0.00
24/12/2008	JN10 On 07-May-09			jNote	7.5500	7.5560	0.5246	0.5252	0.00
24/12/2008	JN10 On 07-May-09			jNote	7.5500	7.5560	0.5246	0.5252	0.00
24/12/2008	JN10 On 07-May-09			jNote	7.5500	7.5560	0.5246	0.5252	0.00
24/12/2008	JN10 On 07-May-09			jNote	7.5500	7.5560	0.5246	0.5252	0.00
24/12/2008	JN10 On 07-May-09			jNote	7.5500	7.5560	0.5246	0.5252	0.00
24/12/2008	JN10 On 07-May-09			jNote	7.5500	7.5560	0.5246	0.5252	0.00
24/12/2008	JN10 On 06-August-09			jNote	7.4900	7.4970	0.5220	0.5227	0.00
24/12/2008	JN10 On 06-August-09			jNote	7.4900	7.4970	0.5220	0.5227	0.00
24/12/2008	JN10 On 06-August-09			jNote	7.4900	7.4970	0.5220	0.5227	0.00
24/12/2008	JN10 On 06-August-09			jNote	7.4900	7.4970	0.5220	0.5227	0.00
24/12/2008	JN10 On 06-August-09			jNote	7.4900	7.4970	0.5220	0.5227	0.00
24/12/2008	JN10 On 06-August-09			jNote	7.4900	7.4970	0.5220	0.5227	0.00
24/12/2008	JN10 On 06-August-09			jNote	7.4900	7.4970	0.5220	0.5227	0.00
24/12/2008	JN10 On 06-August-09			jNote	7.4900	7.4970	0.5220	0.5227	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00
24/12/2008	JROD On 30-January-09			jRod	11.5800	11.5810	0.0103	0.0091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	JROD On 27-February-09			jRod	11.5000	11.5000	0.0100	0.0088	0.00
24/12/2008	JROD On 27-February-09			jRod	11.5000	11.5000	0.0100	0.0088	0.00
24/12/2008	JROD On 27-February-09			jRod	11.5000	11.5000	0.0100	0.0088	0.00
24/12/2008	JROD On 27-February-09			jRod	11.5000	11.5000	0.0100	0.0088	0.00
24/12/2008	JROD On 27-February-09			jRod	11.5000	11.5000	0.0100	0.0088	0.00
24/12/2008	JROD On 27-February-09			jRod	11.5000	11.5000	0.0100	0.0088	0.00
24/12/2008	JROD On 27-February-09			jRod	11.5000	11.5000	0.0100	0.0088	0.00
24/12/2008	JROD On 27-February-09			jRod	11.5000	11.5000	0.0100	0.0088	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 31-March-09			jRod	11.5500	11.5440	0.0190	0.0177	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 30-April-09			jRod	11.3400	11.3310	0.0178	0.0164	0.00
24/12/2008	JROD On 29-May-09			jRod	11.0400	11.0290	0.0164	0.0150	0.00
24/12/2008	JROD On 29-May-09			jRod	11.0400	11.0290	0.0164	0.0150	0.00
24/12/2008	JROD On 29-May-09			jRod	11.0400	11.0290	0.0164	0.0150	0.00
24/12/2008	JROD On 29-May-09			jRod	11.0400	11.0290	0.0164	0.0150	0.00
24/12/2008	JROD On 29-May-09			jRod	11.0400	11.0290	0.0164	0.0150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	OTH1 On 07-May-09			Index Future	306.3400	305.8860	306.3390	305.8860	0.00
24/12/2008	OTH1 On 07-May-09			Index Future	306.3400	305.8860	306.3390	305.8860	0.00
24/12/2008	OTH1 On 07-May-09			Index Future	306.3400	305.8860	306.3390	305.8860	0.00
24/12/2008	OTH1 On 07-May-09			Index Future	306.3400	305.8860	306.3390	305.8860	0.00
24/12/2008	OTH1 On 07-May-09			Index Future	306.3400	305.8860	306.3390	305.8860	0.00
24/12/2008	OTH1 On 07-May-09			Index Future	306.3400	305.8860	306.3390	305.8860	0.00
24/12/2008	OTH1 On 07-May-09			Index Future	306.3400	305.8860	306.3390	305.8860	0.00
24/12/2008	OTH1 On 06-August-09			Index Future	313.6900	313.2080	313.6880	313.2080	3.00
24/12/2008	OTH1 On 06-August-09			Index Future	313.6900	313.2080	313.6880	313.2080	3.00
24/12/2008	OTH1 On 06-August-09			Index Future	313.6900	313.2080	313.6880	313.2080	3.00
24/12/2008	OTH1 On 06-August-09			Index Future	313.6900	313.2080	313.6880	313.2080	3.00
24/12/2008	OTH1 On 06-August-09			Index Future	313.6900	313.2080	313.6880	313.2080	3.00
24/12/2008	OTH1 On 06-August-09			Index Future	313.6900	313.2080	313.6880	313.2080	3.00
24/12/2008	OTH1 On 06-August-09			Index Future	313.6900	313.2080	313.6880	313.2080	3.00
24/12/2008	OTH1 On 06-August-09			Index Future	313.6900	313.2080	313.6880	313.2080	3.00
24/12/2008	R153 On 05-February-09			Bond Future	7.0500	7.0590	114.4406	114.4222	5314.00
24/12/2008	R153 On 05-February-09			Bond Future	7.0500	7.0590	114.4406	114.4222	5314.00
24/12/2008	R153 On 05-February-09			Bond Future	7.0500	7.0590	114.4406	114.4222	5314.00
24/12/2008	R153 On 05-February-09			Bond Future	7.0500	7.0590	114.4406	114.4222	5314.00
24/12/2008	R153 On 05-February-09			Bond Future	7.0500	7.0590	114.4406	114.4222	5314.00
24/12/2008	R153 On 05-February-09			Bond Future	7.0500	7.0590	114.4406	114.4222	5314.00
24/12/2008	R153 On 05-February-09			Bond Future	7.0500	7.0590	114.4406	114.4222	5314.00
24/12/2008	R153 On 05-February-09			Bond Future	7.0500	7.0590	114.4406	114.4222	5314.00
24/12/2008	R153 On 07-May-09			Bond Future	6.3900	6.4070	110.6874	110.6640	0.00
24/12/2008	R153 On 07-May-09			Bond Future	6.3900	6.4070	110.6874	110.6640	0.00
24/12/2008	R153 On 07-May-09			Bond Future	6.3900	6.4070	110.6874	110.6640	0.00
24/12/2008	R153 On 07-May-09			Bond Future	6.3900	6.4070	110.6874	110.6640	0.00
24/12/2008	R153 On 07-May-09			Bond Future	6.3900	6.4070	110.6874	110.6640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R153 On 07-May-09			Bond Future	6.3900	6.4070	110.6874	110.6640	0.00
24/12/2008	R153 On 07-May-09			Bond Future	6.3900	6.4070	110.6874	110.6640	0.00
24/12/2008	R153 On 07-May-09			Bond Future	6.3900	6.4070	110.6874	110.6640	0.00
24/12/2008	R153 On 06-August-09			Bond Future	5.6900	5.7210	113.1790	113.1482	0.00
24/12/2008	R153 On 06-August-09			Bond Future	5.6900	5.7210	113.1790	113.1482	0.00
24/12/2008	R153 On 06-August-09			Bond Future	5.6900	5.7210	113.1790	113.1482	0.00
24/12/2008	R153 On 06-August-09			Bond Future	5.6900	5.7210	113.1790	113.1482	0.00
24/12/2008	R153 On 06-August-09			Bond Future	5.6900	5.7210	113.1790	113.1482	0.00
24/12/2008	R153 On 06-August-09			Bond Future	5.6900	5.7210	113.1790	113.1482	0.00
24/12/2008	R153 On 06-August-09			Bond Future	5.6900	5.7210	113.1790	113.1482	0.00
24/12/2008	R153 On 06-August-09			Bond Future	5.6900	5.7210	113.1790	113.1482	0.00
24/12/2008	R157 On 05-February-09			Bond Future	7.1600	7.1800	138.3805	138.2311	16509.00
24/12/2008	R157 On 05-February-09			Bond Future	7.1600	7.1800	138.3805	138.2311	16509.00
24/12/2008	R157 On 05-February-09			Bond Future	7.1600	7.1800	138.3805	138.2311	16509.00
24/12/2008	R157 On 05-February-09			Bond Future	7.1600	7.1800	138.3805	138.2311	16509.00
24/12/2008	R157 On 05-February-09			Bond Future	7.1600	7.1800	138.3805	138.2311	16509.00
24/12/2008	R157 On 05-February-09			Bond Future	7.1600	7.1800	138.3805	138.2311	16509.00
24/12/2008	R157 On 05-February-09			Bond Future	7.1600	7.1800	138.3805	138.2311	16509.00
24/12/2008	R157 On 05-February-09			Bond Future	7.1600	7.1800	138.3805	138.2311	16509.00
24/12/2008	R157 On 07-May-09			Bond Future	6.9900	7.0140	135.0182	134.8543	1727.00
24/12/2008	R157 On 07-May-09			Bond Future	6.9900	7.0140	135.0182	134.8543	1727.00
24/12/2008	R157 On 07-May-09			Bond Future	6.9900	7.0140	135.0182	134.8543	1727.00
24/12/2008	R157 On 07-May-09			Bond Future	6.9900	7.0140	135.0182	134.8543	1727.00
24/12/2008	R157 On 07-May-09			Bond Future	6.9900	7.0140	135.0182	134.8543	1727.00
24/12/2008	R157 On 07-May-09			Bond Future	6.9900	7.0140	135.0182	134.8543	1727.00
24/12/2008	R157 On 07-May-09			Bond Future	6.9900	7.0140	135.0182	134.8543	1727.00
24/12/2008	R157 On 07-May-09			Bond Future	6.9900	7.0140	135.0182	134.8543	1727.00
24/12/2008	R157 On 06-August-09			Bond Future	6.8700	6.8970	138.0603	137.8839	5000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R157 On 06-August-09			Bond Future	6.8700	6.8970	138.0603	137.8839	5000.00
24/12/2008	R157 On 06-August-09			Bond Future	6.8700	6.8970	138.0603	137.8839	5000.00
24/12/2008	R157 On 06-August-09			Bond Future	6.8700	6.8970	138.0603	137.8839	5000.00
24/12/2008	R157 On 06-August-09			Bond Future	6.8700	6.8970	138.0603	137.8839	5000.00
24/12/2008	R157 On 06-August-09			Bond Future	6.8700	6.8970	138.0603	137.8839	5000.00
24/12/2008	R157 On 06-August-09			Bond Future	6.8700	6.8970	138.0603	137.8839	5000.00
24/12/2008	R157 On 06-August-09			Bond Future	6.8700	6.8970	138.0603	137.8839	5000.00
24/12/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	6919	6800	6919	6800	850.00
24/12/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	324	354	324	354	0.00
24/12/2008	R157 On 07-May-09	265.00	Call	Option on Bond Future	4672	4592	4672	4592	386.00
24/12/2008	R157 On 07-May-09	265.00	Put	Option on Bond Future	3087	3171	3087	3171	0.00
24/12/2008	R186 On 05-February-09			Bond Future	7.1200	7.1510	135.2673	134.9325	5339.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R186 On 05-February-09			Bond Future	7.1200	7.1510	135.2673	134.9325	5339.00
24/12/2008	R186 On 05-February-09			Bond Future	7.1200	7.1510	135.2673	134.9325	5339.00
24/12/2008	R186 On 05-February-09			Bond Future	7.1200	7.1510	135.2673	134.9325	5339.00
24/12/2008	R186 On 05-February-09			Bond Future	7.1200	7.1510	135.2673	134.9325	5339.00
24/12/2008	R186 On 05-February-09			Bond Future	7.1200	7.1510	135.2673	134.9325	5339.00
24/12/2008	R186 On 05-February-09			Bond Future	7.1200	7.1510	135.2673	134.9325	5339.00
24/12/2008	R186 On 05-February-09			Bond Future	7.1200	7.1510	135.2673	134.9325	5339.00
24/12/2008	R186 On 07-May-09			Bond Future	7.0200	7.0460	138.9697	138.6207	0.00
24/12/2008	R186 On 07-May-09			Bond Future	7.0200	7.0460	138.9697	138.6207	0.00
24/12/2008	R186 On 07-May-09			Bond Future	7.0200	7.0460	138.9697	138.6207	0.00
24/12/2008	R186 On 07-May-09			Bond Future	7.0200	7.0460	138.9697	138.6207	0.00
24/12/2008	R186 On 07-May-09			Bond Future	7.0200	7.0460	138.9697	138.6207	0.00
24/12/2008	R186 On 07-May-09			Bond Future	7.0200	7.0460	138.9697	138.6207	0.00
24/12/2008	R186 On 07-May-09			Bond Future	7.0200	7.0460	138.9697	138.6207	0.00
24/12/2008	R186 On 07-May-09			Bond Future	7.0200	7.0460	138.9697	138.6207	0.00
24/12/2008	R186 On 06-August-09			Bond Future	6.9500	6.9820	136.9119	136.5508	2500.00
24/12/2008	R186 On 06-August-09			Bond Future	6.9500	6.9820	136.9119	136.5508	2500.00
24/12/2008	R186 On 06-August-09			Bond Future	6.9500	6.9820	136.9119	136.5508	2500.00
24/12/2008	R186 On 06-August-09			Bond Future	6.9500	6.9820	136.9119	136.5508	2500.00
24/12/2008	R186 On 06-August-09			Bond Future	6.9500	6.9820	136.9119	136.5508	2500.00
24/12/2008	R186 On 06-August-09			Bond Future	6.9500	6.9820	136.9119	136.5508	2500.00
24/12/2008	R186 On 06-August-09			Bond Future	6.9500	6.9820	136.9119	136.5508	2500.00
24/12/2008	R186 On 06-August-09			Bond Future	6.9500	6.9820	136.9119	136.5508	2500.00
24/12/2008	R186 On 07-May-09	265.00	Call	Option on Bond Future	5359	5249	5359	5249	97.00
24/12/2008	R186 On 07-May-09	265.00	Put	Option on Bond Future	12060	12299	12060	12299	0.00
24/12/2008	R196 On 05-February-09			Bond Future	11.3400	11.3240	104.4161	104.4169	0.00
24/12/2008	R196 On 05-February-09			Bond Future	11.3400	11.3240	104.4161	104.4169	0.00
24/12/2008	R196 On 05-February-09			Bond Future	11.3400	11.3240	104.4161	104.4169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R196 On 05-February-09			Bond Future	11.3400	11.3240	104.4161	104.4169	0.00
24/12/2008	R196 On 05-February-09			Bond Future	11.3400	11.3240	104.4161	104.4169	0.00
24/12/2008	R196 On 05-February-09			Bond Future	11.3400	11.3240	104.4161	104.4169	0.00
24/12/2008	R196 On 05-February-09			Bond Future	11.3400	11.3240	104.4161	104.4169	0.00
24/12/2008	R196 On 05-February-09			Bond Future	11.3400	11.3240	104.4161	104.4169	0.00
24/12/2008	R196 On 07-May-09			Bond Future	11.3100	11.3280	101.5370	101.5308	0.00
24/12/2008	R196 On 07-May-09			Bond Future	11.3100	11.3280	101.5370	101.5308	0.00
24/12/2008	R196 On 07-May-09			Bond Future	11.3100	11.3280	101.5370	101.5308	0.00
24/12/2008	R196 On 07-May-09			Bond Future	11.3100	11.3280	101.5370	101.5308	0.00
24/12/2008	R196 On 07-May-09			Bond Future	11.3100	11.3280	101.5370	101.5308	0.00
24/12/2008	R196 On 07-May-09			Bond Future	11.3100	11.3280	101.5370	101.5308	0.00
24/12/2008	R196 On 07-May-09			Bond Future	11.3100	11.3280	101.5370	101.5308	0.00
24/12/2008	R196 On 07-May-09			Bond Future	11.3100	11.3280	101.5370	101.5308	0.00
24/12/2008	R201 On 05-February-09			Bond Future	7.1900	7.2130	108.5646	108.4513	2.00
24/12/2008	R201 On 05-February-09			Bond Future	7.1900	7.2130	108.5646	108.4513	2.00
24/12/2008	R201 On 05-February-09			Bond Future	7.1900	7.2130	108.5646	108.4513	2.00
24/12/2008	R201 On 05-February-09			Bond Future	7.1900	7.2130	108.5646	108.4513	2.00
24/12/2008	R201 On 05-February-09			Bond Future	7.1900	7.2130	108.5646	108.4513	2.00
24/12/2008	R201 On 05-February-09			Bond Future	7.1900	7.2130	108.5646	108.4513	2.00
24/12/2008	R201 On 05-February-09			Bond Future	7.1900	7.2130	108.5646	108.4513	2.00
24/12/2008	R201 On 05-February-09			Bond Future	7.1900	7.2130	108.5646	108.4513	2.00
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R201 On 07-May-09			Bond Future	6.9700	6.9980	111.5355	111.4155	0.00
24/12/2008	R201 On 06-August-09			Bond Future	6.8300	6.8580	109.7238	109.5935	0.00
24/12/2008	R201 On 06-August-09			Bond Future	6.8300	6.8580	109.7238	109.5935	0.00
24/12/2008	R201 On 06-August-09			Bond Future	6.8300	6.8580	109.7238	109.5935	0.00
24/12/2008	R201 On 06-August-09			Bond Future	6.8300	6.8580	109.7238	109.5935	0.00
24/12/2008	R201 On 06-August-09			Bond Future	6.8300	6.8580	109.7238	109.5935	0.00
24/12/2008	R201 On 06-August-09			Bond Future	6.8300	6.8580	109.7238	109.5935	0.00
24/12/2008	R201 On 06-August-09			Bond Future	6.8300	6.8580	109.7238	109.5935	0.00
24/12/2008	R201 On 06-August-09			Bond Future	6.8300	6.8580	109.7238	109.5935	0.00
24/12/2008	R203 On 05-February-09			Bond Future	7.2300	7.2530	109.8188	109.6546	0.00
24/12/2008	R203 On 05-February-09			Bond Future	7.2300	7.2530	109.8188	109.6546	0.00
24/12/2008	R203 On 05-February-09			Bond Future	7.2300	7.2530	109.8188	109.6546	0.00
24/12/2008	R203 On 05-February-09			Bond Future	7.2300	7.2530	109.8188	109.6546	0.00
24/12/2008	R203 On 05-February-09			Bond Future	7.2300	7.2530	109.8188	109.6546	0.00
24/12/2008	R203 On 05-February-09			Bond Future	7.2300	7.2530	109.8188	109.6546	0.00
24/12/2008	R203 On 05-February-09			Bond Future	7.2300	7.2530	109.8188	109.6546	0.00
24/12/2008	R203 On 05-February-09			Bond Future	7.2300	7.2530	109.8188	109.6546	0.00
24/12/2008	R203 On 07-May-09			Bond Future	7.0700	7.0960	108.6267	108.4576	0.00
24/12/2008	R203 On 07-May-09			Bond Future	7.0700	7.0960	108.6267	108.4576	0.00
24/12/2008	R203 On 07-May-09			Bond Future	7.0700	7.0960	108.6267	108.4576	0.00
24/12/2008	R203 On 07-May-09			Bond Future	7.0700	7.0960	108.6267	108.4576	0.00
24/12/2008	R203 On 07-May-09			Bond Future	7.0700	7.0960	108.6267	108.4576	0.00
24/12/2008	R203 On 07-May-09			Bond Future	7.0700	7.0960	108.6267	108.4576	0.00
24/12/2008	R203 On 07-May-09			Bond Future	7.0700	7.0960	108.6267	108.4576	0.00
24/12/2008	R203 On 07-May-09			Bond Future	7.0700	7.0960	108.6267	108.4576	0.00
24/12/2008	R203 On 06-August-09			Bond Future	6.9700	6.9970	111.1808	110.9953	0.00
24/12/2008	R203 On 06-August-09			Bond Future	6.9700	6.9970	111.1808	110.9953	0.00
24/12/2008	R203 On 06-August-09			Bond Future	6.9700	6.9970	111.1808	110.9953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R203 On 06-August-09			Bond Future	6.9700	6.9970	111.1808	110.9953	0.00
24/12/2008	R203 On 06-August-09			Bond Future	6.9700	6.9970	111.1808	110.9953	0.00
24/12/2008	R203 On 06-August-09			Bond Future	6.9700	6.9970	111.1808	110.9953	0.00
24/12/2008	R203 On 06-August-09			Bond Future	6.9700	6.9970	111.1808	110.9953	0.00
24/12/2008	R203 On 06-August-09			Bond Future	6.9700	6.9970	111.1808	110.9953	0.00
24/12/2008	R204 On 05-February-09			Bond Future	7.2400	7.2620	106.4263	106.2393	9.00
24/12/2008	R204 On 05-February-09			Bond Future	7.2400	7.2620	106.4263	106.2393	9.00
24/12/2008	R204 On 05-February-09			Bond Future	7.2400	7.2620	106.4263	106.2393	9.00
24/12/2008	R204 On 05-February-09			Bond Future	7.2400	7.2620	106.4263	106.2393	9.00
24/12/2008	R204 On 05-February-09			Bond Future	7.2400	7.2620	106.4263	106.2393	9.00
24/12/2008	R204 On 05-February-09			Bond Future	7.2400	7.2620	106.4263	106.2393	9.00
24/12/2008	R204 On 05-February-09			Bond Future	7.2400	7.2620	106.4263	106.2393	9.00
24/12/2008	R204 On 05-February-09			Bond Future	7.2400	7.2620	106.4263	106.2393	9.00
24/12/2008	R204 On 07-May-09			Bond Future	7.1000	7.1220	109.3373	109.1443	0.00
24/12/2008	R204 On 07-May-09			Bond Future	7.1000	7.1220	109.3373	109.1443	0.00
24/12/2008	R204 On 07-May-09			Bond Future	7.1000	7.1220	109.3373	109.1443	0.00
24/12/2008	R204 On 07-May-09			Bond Future	7.1000	7.1220	109.3373	109.1443	0.00
24/12/2008	R204 On 07-May-09			Bond Future	7.1000	7.1220	109.3373	109.1443	0.00
24/12/2008	R204 On 07-May-09			Bond Future	7.1000	7.1220	109.3373	109.1443	0.00
24/12/2008	R204 On 07-May-09			Bond Future	7.1000	7.1220	109.3373	109.1443	0.00
24/12/2008	R204 On 07-May-09			Bond Future	7.1000	7.1220	109.3373	109.1443	0.00
24/12/2008	R204 On 06-August-09			Bond Future	7.0100	7.0360	107.8551	107.6503	0.00
24/12/2008	R204 On 06-August-09			Bond Future	7.0100	7.0360	107.8551	107.6503	0.00
24/12/2008	R204 On 06-August-09			Bond Future	7.0100	7.0360	107.8551	107.6503	0.00
24/12/2008	R204 On 06-August-09			Bond Future	7.0100	7.0360	107.8551	107.6503	0.00
24/12/2008	R204 On 06-August-09			Bond Future	7.0100	7.0360	107.8551	107.6503	0.00
24/12/2008	R204 On 06-August-09			Bond Future	7.0100	7.0360	107.8551	107.6503	0.00
24/12/2008	R204 On 06-August-09			Bond Future	7.0100	7.0360	107.8551	107.6503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R204 On 06-August-09			Bond Future	7.0100	7.0360	107.8551	107.6503	0.00
24/12/2008	R206 On 05-February-09			Bond Future	7.2100	7.2280	101.7322	101.6416	1730.00
24/12/2008	R206 On 05-February-09			Bond Future	7.2100	7.2280	101.7322	101.6416	1730.00
24/12/2008	R206 On 05-February-09			Bond Future	7.2100	7.2280	101.7322	101.6416	1730.00
24/12/2008	R206 On 05-February-09			Bond Future	7.2100	7.2280	101.7322	101.6416	1730.00
24/12/2008	R206 On 05-February-09			Bond Future	7.2100	7.2280	101.7322	101.6416	1730.00
24/12/2008	R206 On 05-February-09			Bond Future	7.2100	7.2280	101.7322	101.6416	1730.00
24/12/2008	R206 On 05-February-09			Bond Future	7.2100	7.2280	101.7322	101.6416	1730.00
24/12/2008	R206 On 05-February-09			Bond Future	7.2100	7.2280	101.7322	101.6416	1730.00
24/12/2008	R206 On 07-May-09			Bond Future	6.9600	6.9880	104.5179	104.4223	0.00
24/12/2008	R206 On 07-May-09			Bond Future	6.9600	6.9880	104.5179	104.4223	0.00
24/12/2008	R206 On 07-May-09			Bond Future	6.9600	6.9880	104.5179	104.4223	0.00
24/12/2008	R206 On 07-May-09			Bond Future	6.9600	6.9880	104.5179	104.4223	0.00
24/12/2008	R206 On 07-May-09			Bond Future	6.9600	6.9880	104.5179	104.4223	0.00
24/12/2008	R206 On 07-May-09			Bond Future	6.9600	6.9880	104.5179	104.4223	0.00
24/12/2008	R206 On 07-May-09			Bond Future	6.9600	6.9880	104.5179	104.4223	0.00
24/12/2008	R206 On 07-May-09			Bond Future	6.9600	6.9880	104.5179	104.4223	0.00
24/12/2008	R206 On 06-August-09			Bond Future	6.8000	6.8280	103.1987	103.0917	0.00
24/12/2008	R206 On 06-August-09			Bond Future	6.8000	6.8280	103.1987	103.0917	0.00
24/12/2008	R206 On 06-August-09			Bond Future	6.8000	6.8280	103.1987	103.0917	0.00
24/12/2008	R206 On 06-August-09			Bond Future	6.8000	6.8280	103.1987	103.0917	0.00
24/12/2008	R206 On 06-August-09			Bond Future	6.8000	6.8280	103.1987	103.0917	0.00
24/12/2008	R206 On 06-August-09			Bond Future	6.8000	6.8280	103.1987	103.0917	0.00
24/12/2008	R206 On 06-August-09			Bond Future	6.8000	6.8280	103.1987	103.0917	0.00
24/12/2008	R206 On 06-August-09			Bond Future	6.8000	6.8280	103.1987	103.0917	0.00
24/12/2008	R207 On 05-February-09			Bond Future	7.2500	7.2780	100.4979	100.3042	0.00
24/12/2008	R207 On 05-February-09			Bond Future	7.2500	7.2780	100.4979	100.3042	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R207 On 05-February-09			Bond Future	7.2500	7.2780	100.4979	100.3042	0.00
24/12/2008	R207 On 05-February-09			Bond Future	7.2500	7.2780	100.4979	100.3042	0.00
24/12/2008	R207 On 05-February-09			Bond Future	7.2500	7.2780	100.4979	100.3042	0.00
24/12/2008	R207 On 05-February-09			Bond Future	7.2500	7.2780	100.4979	100.3042	0.00
24/12/2008	R207 On 05-February-09			Bond Future	7.2500	7.2780	100.4979	100.3042	0.00
24/12/2008	R207 On 05-February-09			Bond Future	7.2500	7.2780	100.4979	100.3042	0.00
24/12/2008	R207 On 07-May-09			Bond Future	7.1300	7.1530	103.2523	103.0444	0.00
24/12/2008	R207 On 07-May-09			Bond Future	7.1300	7.1530	103.2523	103.0444	0.00
24/12/2008	R207 On 07-May-09			Bond Future	7.1300	7.1530	103.2523	103.0444	0.00
24/12/2008	R207 On 07-May-09			Bond Future	7.1300	7.1530	103.2523	103.0444	0.00
24/12/2008	R207 On 07-May-09			Bond Future	7.1300	7.1530	103.2523	103.0444	0.00
24/12/2008	R207 On 07-May-09			Bond Future	7.1300	7.1530	103.2523	103.0444	0.00
24/12/2008	R207 On 07-May-09			Bond Future	7.1300	7.1530	103.2523	103.0444	0.00
24/12/2008	R207 On 07-May-09			Bond Future	7.1300	7.1530	103.2523	103.0444	0.00
24/12/2008	R207 On 06-August-09			Bond Future	7.0500	7.0760	102.0248	101.8114	0.00
24/12/2008	R207 On 06-August-09			Bond Future	7.0500	7.0760	102.0248	101.8114	0.00
24/12/2008	R207 On 06-August-09			Bond Future	7.0500	7.0760	102.0248	101.8114	0.00
24/12/2008	R207 On 06-August-09			Bond Future	7.0500	7.0760	102.0248	101.8114	0.00
24/12/2008	R207 On 06-August-09			Bond Future	7.0500	7.0760	102.0248	101.8114	0.00
24/12/2008	R207 On 06-August-09			Bond Future	7.0500	7.0760	102.0248	101.8114	0.00
24/12/2008	R207 On 06-August-09			Bond Future	7.0500	7.0760	102.0248	101.8114	0.00
24/12/2008	R207 On 06-August-09			Bond Future	7.0500	7.0760	102.0248	101.8114	0.00
24/12/2008	R208 On 05-February-09			Bond Future	7.2700	7.2970	98.3243	98.0997	0.00
24/12/2008	R208 On 05-February-09			Bond Future	7.2700	7.2970	98.3243	98.0997	0.00
24/12/2008	R208 On 05-February-09			Bond Future	7.2700	7.2970	98.3243	98.0997	0.00
24/12/2008	R208 On 05-February-09			Bond Future	7.2700	7.2970	98.3243	98.0997	0.00
24/12/2008	R208 On 05-February-09			Bond Future	7.2700	7.2970	98.3243	98.0997	0.00
24/12/2008	R208 On 05-February-09			Bond Future	7.2700	7.2970	98.3243	98.0997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R208 On 05-February-09			Bond Future	7.2700	7.2970	98.3243	98.0997	0.00
24/12/2008	R208 On 05-February-09			Bond Future	7.2700	7.2970	98.3243	98.0997	0.00
24/12/2008	R208 On 07-May-09			Bond Future	7.1500	7.1820	97.5816	97.3494	0.00
24/12/2008	R208 On 07-May-09			Bond Future	7.1500	7.1820	97.5816	97.3494	0.00
24/12/2008	R208 On 07-May-09			Bond Future	7.1500	7.1820	97.5816	97.3494	0.00
24/12/2008	R208 On 07-May-09			Bond Future	7.1500	7.1820	97.5816	97.3494	0.00
24/12/2008	R208 On 07-May-09			Bond Future	7.1500	7.1820	97.5816	97.3494	0.00
24/12/2008	R208 On 07-May-09			Bond Future	7.1500	7.1820	97.5816	97.3494	0.00
24/12/2008	R208 On 07-May-09			Bond Future	7.1500	7.1820	97.5816	97.3494	0.00
24/12/2008	R208 On 07-May-09			Bond Future	7.1500	7.1820	97.5816	97.3494	0.00
24/12/2008	R208 On 06-August-09			Bond Future	7.0900	7.1210	99.7887	99.5581	0.00
24/12/2008	R208 On 06-August-09			Bond Future	7.0900	7.1210	99.7887	99.5581	0.00
24/12/2008	R208 On 06-August-09			Bond Future	7.0900	7.1210	99.7887	99.5581	0.00
24/12/2008	R208 On 06-August-09			Bond Future	7.0900	7.1210	99.7887	99.5581	0.00
24/12/2008	R208 On 06-August-09			Bond Future	7.0900	7.1210	99.7887	99.5581	0.00
24/12/2008	R208 On 06-August-09			Bond Future	7.0900	7.1210	99.7887	99.5581	0.00
24/12/2008	R208 On 06-August-09			Bond Future	7.0900	7.1210	99.7887	99.5581	0.00
24/12/2008	R208 On 06-August-09			Bond Future	7.0900	7.1210	99.7887	99.5581	0.00
24/12/2008	R209 On 05-February-09			Bond Future	6.7600	6.7820	96.0300	95.7132	5545.00
24/12/2008	R209 On 05-February-09			Bond Future	6.7600	6.7820	96.0300	95.7132	5545.00
24/12/2008	R209 On 05-February-09			Bond Future	6.7600	6.7820	96.0300	95.7132	5545.00
24/12/2008	R209 On 05-February-09			Bond Future	6.7600	6.7820	96.0300	95.7132	5545.00
24/12/2008	R209 On 05-February-09			Bond Future	6.7600	6.7820	96.0300	95.7132	5545.00
24/12/2008	R209 On 05-February-09			Bond Future	6.7600	6.7820	96.0300	95.7132	5545.00
24/12/2008	R209 On 05-February-09			Bond Future	6.7600	6.7820	96.0300	95.7132	5545.00
24/12/2008	R209 On 05-February-09			Bond Future	6.7600	6.7820	96.0300	95.7132	5545.00
24/12/2008	R209 On 07-May-09			Bond Future	6.6700	6.6970	95.5023	95.1693	0.00
24/12/2008	R209 On 07-May-09			Bond Future	6.6700	6.6970	95.5023	95.1693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	R209 On 07-May-09			Bond Future	6.6700	6.6970	95.5023	95.1693	0.00
24/12/2008	R209 On 07-May-09			Bond Future	6.6700	6.6970	95.5023	95.1693	0.00
24/12/2008	R209 On 07-May-09			Bond Future	6.6700	6.6970	95.5023	95.1693	0.00
24/12/2008	R209 On 07-May-09			Bond Future	6.6700	6.6970	95.5023	95.1693	0.00
24/12/2008	R209 On 07-May-09			Bond Future	6.6700	6.6970	95.5023	95.1693	0.00
24/12/2008	R209 On 07-May-09			Bond Future	6.6700	6.6970	95.5023	95.1693	0.00
24/12/2008	R209 On 06-August-09			Bond Future	6.6100	6.6430	97.7475	97.4000	0.00
24/12/2008	R209 On 06-August-09			Bond Future	6.6100	6.6430	97.7475	97.4000	0.00
24/12/2008	R209 On 06-August-09			Bond Future	6.6100	6.6430	97.7475	97.4000	0.00
24/12/2008	R209 On 06-August-09			Bond Future	6.6100	6.6430	97.7475	97.4000	0.00
24/12/2008	R209 On 06-August-09			Bond Future	6.6100	6.6430	97.7475	97.4000	0.00
24/12/2008	R209 On 06-August-09			Bond Future	6.6100	6.6430	97.7475	97.4000	0.00
24/12/2008	R209 On 06-August-09			Bond Future	6.6100	6.6430	97.7475	97.4000	0.00
24/12/2008	R209 On 06-August-09			Bond Future	6.6100	6.6430	97.7475	97.4000	0.00
24/12/2008	TRT1 On 05-February-09			Index Future	302.3500	302.0460	302.3490	302.0460	0.00
24/12/2008	TRT1 On 05-February-09			Index Future	302.3500	302.0460	302.3490	302.0460	0.00
24/12/2008	TRT1 On 05-February-09			Index Future	302.3500	302.0460	302.3490	302.0460	0.00
24/12/2008	TRT1 On 05-February-09			Index Future	302.3500	302.0460	302.3490	302.0460	0.00
24/12/2008	TRT1 On 05-February-09			Index Future	302.3500	302.0460	302.3490	302.0460	0.00
24/12/2008	TRT1 On 05-February-09			Index Future	302.3500	302.0460	302.3490	302.0460	0.00
24/12/2008	TRT1 On 05-February-09			Index Future	302.3500	302.0460	302.3490	302.0460	0.00
24/12/2008	TRT1 On 05-February-09			Index Future	302.3500	302.0460	302.3490	302.0460	0.00
24/12/2008	TRT1 On 07-May-09			Index Future	310.5500	310.2350	310.5530	310.2350	0.00
24/12/2008	TRT1 On 07-May-09			Index Future	310.5500	310.2350	310.5530	310.2350	0.00
24/12/2008	TRT1 On 07-May-09			Index Future	310.5500	310.2350	310.5530	310.2350	0.00
24/12/2008	TRT1 On 07-May-09			Index Future	310.5500	310.2350	310.5530	310.2350	0.00
24/12/2008	TRT1 On 07-May-09			Index Future	310.5500	310.2350	310.5530	310.2350	0.00
24/12/2008	TRT1 On 07-May-09			Index Future	310.5500	310.2350	310.5530	310.2350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	TRT1 On 07-May-09			Index Future	310.5500	310.2350	310.5530	310.2350	0.00
24/12/2008	TRT1 On 07-May-09			Index Future	310.5500	310.2350	310.5530	310.2350	0.00
24/12/2008	TRT1 On 06-August-09			Index Future	318.0000	317.6610	318.0030	317.6610	100.00
24/12/2008	TRT1 On 06-August-09			Index Future	318.0000	317.6610	318.0030	317.6610	100.00
24/12/2008	TRT1 On 06-August-09			Index Future	318.0000	317.6610	318.0030	317.6610	100.00
24/12/2008	TRT1 On 06-August-09			Index Future	318.0000	317.6610	318.0030	317.6610	100.00
24/12/2008	TRT1 On 06-August-09			Index Future	318.0000	317.6610	318.0030	317.6610	100.00
24/12/2008	TRT1 On 06-August-09			Index Future	318.0000	317.6610	318.0030	317.6610	100.00
24/12/2008	TRT1 On 06-August-09			Index Future	318.0000	317.6610	318.0030	317.6610	100.00
24/12/2008	TRT1 On 06-August-09			Index Future	318.0000	317.6610	318.0030	317.6610	100.00
24/12/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7047	6.6805	6.7047	4850.00
24/12/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7047	6.6805	6.7047	4850.00
24/12/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7047	6.6805	6.7047	4850.00
24/12/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7047	6.6805	6.7047	4850.00
24/12/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7047	6.6805	6.7047	4850.00
24/12/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7047	6.6805	6.7047	4850.00
24/12/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7047	6.6805	6.7047	4850.00
24/12/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7047	6.6805	6.7047	4850.00
24/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8001	6.7760	6.8001	600.00
24/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8001	6.7760	6.8001	600.00
24/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8001	6.7760	6.8001	600.00
24/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8001	6.7760	6.8001	600.00
24/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8001	6.7760	6.8001	600.00
24/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8001	6.7760	6.8001	600.00
24/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8001	6.7760	6.8001	600.00
24/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8001	6.7760	6.8001	600.00
24/12/2008	ZAAD On 14-September-09			Currency Future	6.8500	6.8777	6.8523	6.8777	0.00
24/12/2008	ZAAD On 14-September-09			Currency Future	6.8500	6.8777	6.8523	6.8777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	ZAAD On 14-September-09			Currency Future	6.8500	6.8777	6.8523	6.8777	0.00
24/12/2008	ZAAD On 14-September-09			Currency Future	6.8500	6.8777	6.8523	6.8777	0.00
24/12/2008	ZAAD On 14-September-09			Currency Future	6.8500	6.8777	6.8523	6.8777	0.00
24/12/2008	ZAAD On 14-September-09			Currency Future	6.8500	6.8777	6.8523	6.8777	0.00
24/12/2008	ZAAD On 14-September-09			Currency Future	6.8500	6.8777	6.8523	6.8777	0.00
24/12/2008	ZAAD On 14-September-09			Currency Future	6.8500	6.8777	6.8523	6.8777	0.00
24/12/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	225	235	225	235	0.00
24/12/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	495	481	495	481	0.00
24/12/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	249	257	249	257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	249	257	249	257	0.00
24/12/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	873	857	873	857	0.00
24/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	485	498	485	498	0.00
24/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	359	348	359	348	0.00
24/12/2008	ZAAD On 14-September-09	265.00	Call	Currency Future	411	421	411	421	0.00
24/12/2008	ZAAD On 14-September-09	265.00	Put	Currency Future	859	843	859	843	0.00