



Derivatives Weekly Statistics Report

From 2009/01/19 To 2009/01/23

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 16-March-09			Currency Future	10.4700	10.2384	10.4748	10.2384	174802.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 15-March-10			Currency Future	11.6600	11.4541	11.6636	11.4541	0.00
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00
23/01/2009	\$ / R On 12-June-09			Currency Future	10.6700	10.4316	10.6747	10.4316	4719.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-September-09			Currency Future	10.8600	10.6090	10.8569	10.6090	117.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 14-December-09			Currency Future	11.0100	10.7551	11.0061	10.7551	0.00
23/01/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	362	281	362	281	3500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	362	281	362	281	3500.00
23/01/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	787	943	787	943	0.00
23/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	1198	1058	1198	1058	0.00
23/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	1198	1058	1198	1058	0.00
23/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	1198	1058	1198	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	841	949	841	949	0.00
23/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	841	949	841	949	0.00
23/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	841	949	841	949	0.00
23/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1327	1193	1327	1193	0.00
23/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1327	1193	1327	1193	0.00
23/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1327	1193	1327	1193	0.00
23/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1121	1238	1121	1238	0.00
23/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1121	1238	1121	1238	0.00
23/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1121	1238	1121	1238	0.00
23/01/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	1292	1158	1292	1158	0.00
23/01/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1186	1303	1186	1303	0.00
23/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1620	1464	1620	1464	0.00
23/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	714	809	714	809	0.00
23/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1480	1317	1480	1317	0.00
23/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	524	608	524	608	0.00
23/01/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	1090	936	1090	936	0.00
23/01/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	1090	936	1090	936	0.00
23/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	1090	936	1090	936	0.00
23/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	1090	936	1090	936	0.00
23/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1090	936	1090	936	0.00
23/01/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	465	554	465	554	0.00
23/01/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	465	554	465	554	0.00
23/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	465	554	465	554	0.00
23/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	465	554	465	554	0.00
23/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	465	554	465	554	0.00
23/01/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	532	416	532	416	0.00
23/01/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	457	577	457	577	0.00
23/01/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	1092	975	1092	975	0.00
23/01/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	1092	975	1092	975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	1092	975	1092	975	0.00
23/01/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	1092	975	1092	975	0.00
23/01/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1092	975	1092	975	0.00
23/01/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1586	1720	1586	1720	0.00
23/01/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1586	1720	1586	1720	0.00
23/01/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1586	1720	1586	1720	0.00
23/01/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1586	1720	1586	1720	0.00
23/01/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1586	1720	1586	1720	0.00
23/01/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1696	1470	1696	1470	0.00
23/01/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	21	32	21	32	0.00
23/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	2160	1940	2160	1940	0.00
23/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	85	109	85	109	0.00
23/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1741	1538	1741	1538	0.00
23/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	166	206	166	206	0.00
23/01/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	1015	872	1015	872	0.00
23/01/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	540	641	540	641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	540	641	540	641	0.00
23/01/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	575	481	575	481	0.00
23/01/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1200	1349	1200	1349	0.00
23/01/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	668	562	668	562	0.00
23/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	668	562	668	562	0.00
23/01/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	668	562	668	562	0.00
23/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	668	562	668	562	0.00
23/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	668	562	668	562	0.00
23/01/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1043	1181	1043	1181	0.00
23/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1043	1181	1043	1181	0.00
23/01/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1043	1181	1043	1181	0.00
23/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1043	1181	1043	1181	0.00
23/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1043	1181	1043	1181	0.00
23/01/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2691	2465	2691	2465	0.00
23/01/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	184	210	184	210	0.00
23/01/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1831	1652	1831	1652	0.00
23/01/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	525	597	525	597	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	696	619	696	619	0.00
23/01/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	2989	3164	2989	3164	0.00
23/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2449	2231	2449	2231	0.00
23/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2449	2231	2449	2231	0.00
23/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2449	2231	2449	2231	0.00
23/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	243	276	243	276	0.00
23/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	243	276	243	276	0.00
23/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	243	276	243	276	0.00
23/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2016	1822	2016	1822	0.00
23/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2016	1822	2016	1822	0.00
23/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2016	1822	2016	1822	0.00
23/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	410	467	410	467	0.00
23/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	410	467	410	467	0.00
23/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	410	467	410	467	0.00
23/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	1237	1098	1237	1098	0.00
23/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	1237	1098	1237	1098	0.00
23/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	1237	1098	1237	1098	0.00
23/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	780	889	780	889	0.00
23/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	780	889	780	889	0.00
23/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	780	889	780	889	0.00
23/01/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	2089	1940	2089	1940	0.00
23/01/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	2089	1940	2089	1940	0.00
23/01/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	2089	1940	2089	1940	0.00
23/01/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	776	836	776	836	0.00
23/01/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	776	836	776	836	0.00
23/01/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	776	836	776	836	0.00
23/01/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	2571	2400	2571	2400	0.00
23/01/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	408	446	408	446	0.00
23/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	1286	1076	1286	1076	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	1286	1076	1286	1076	0.00
23/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	1286	1076	1286	1076	0.00
23/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	61	88	61	88	0.00
23/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	61	88	61	88	0.00
23/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	61	88	61	88	0.00
23/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	1117	917	1117	917	0.00
23/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	1117	917	1117	917	0.00
23/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	1117	917	1117	917	0.00
23/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	92	129	92	129	0.00
23/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	92	129	92	129	0.00
23/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	92	129	92	129	0.00
23/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	3383	3143	3383	3143	0.00
23/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	77	88	77	88	0.00
23/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2857	2627	2857	2627	0.00
23/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	151	172	151	172	0.00
23/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1154	1032	1154	1032	0.00
23/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1448	1576	1448	1576	0.00
23/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1674	1498	1674	1498	0.00
23/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	417	489	417	489	0.00
23/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1607	1436	1607	1436	0.00
23/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	451	527	451	527	0.00
23/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1543	1376	1543	1376	0.00
23/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	486	567	486	567	0.00
23/01/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	1278	1138	1278	1138	0.00
23/01/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	721	829	721	829	0.00
23/01/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	1346	1197	1346	1197	0.00
23/01/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	639	738	639	738	0.00
23/01/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1534	1418	1534	1418	0.00
23/01/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1570	1664	1570	1664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1500	1387	1500	1387	0.00
23/01/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1636	1732	1636	1732	0.00
23/01/2009	£ / R On 16-March-09			Currency Future	14.2900	14.0680	14.2874	14.0680	14020.00
23/01/2009	£ / R On 16-March-09			Currency Future	14.2900	14.0680	14.2874	14.0680	14020.00
23/01/2009	£ / R On 16-March-09			Currency Future	14.2900	14.0680	14.2874	14.0680	14020.00
23/01/2009	£ / R On 16-March-09			Currency Future	14.2900	14.0680	14.2874	14.0680	14020.00
23/01/2009	£ / R On 16-March-09			Currency Future	14.2900	14.0680	14.2874	14.0680	14020.00
23/01/2009	£ / R On 16-March-09			Currency Future	14.2900	14.0680	14.2874	14.0680	14020.00
23/01/2009	£ / R On 16-March-09			Currency Future	14.2900	14.0680	14.2874	14.0680	14020.00
23/01/2009	£ / R On 16-March-09			Currency Future	14.2900	14.0680	14.2874	14.0680	14020.00
23/01/2009	£ / R On 12-June-09			Currency Future	14.5600	14.3333	14.5599	14.3333	88.00
23/01/2009	£ / R On 12-June-09			Currency Future	14.5600	14.3333	14.5599	14.3333	88.00
23/01/2009	£ / R On 12-June-09			Currency Future	14.5600	14.3333	14.5599	14.3333	88.00
23/01/2009	£ / R On 12-June-09			Currency Future	14.5600	14.3333	14.5599	14.3333	88.00
23/01/2009	£ / R On 12-June-09			Currency Future	14.5600	14.3333	14.5599	14.3333	88.00
23/01/2009	£ / R On 12-June-09			Currency Future	14.5600	14.3333	14.5599	14.3333	88.00
23/01/2009	£ / R On 12-June-09			Currency Future	14.5600	14.3333	14.5599	14.3333	88.00
23/01/2009	£ / R On 12-June-09			Currency Future	14.5600	14.3333	14.5599	14.3333	88.00
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	£ / R On 14-September-09			Currency Future	14.8100	14.5817	14.8102	14.5817	8.00
23/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1109	1067	1109	1067	0.00
23/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	899	1084	899	1084	0.00
23/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1385	1355	1385	1355	0.00
23/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1385	1355	1385	1355	0.00
23/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1385	1355	1385	1355	0.00
23/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1275	1474	1275	1474	0.00
23/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1275	1474	1275	1474	0.00
23/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1275	1474	1275	1474	0.00
23/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1129	1116	1129	1116	0.00
23/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1129	1116	1129	1116	0.00
23/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1129	1116	1129	1116	0.00
23/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1769	1984	1769	1984	0.00
23/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1769	1984	1769	1984	0.00
23/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1769	1984	1769	1984	0.00
23/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1110	1098	1110	1098	0.00
23/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1110	1098	1110	1098	0.00
23/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1110	1098	1110	1098	0.00
23/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1800	2016	1800	2016	0.00
23/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1800	2016	1800	2016	0.00
23/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1800	2016	1800	2016	0.00
23/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	958	929	958	929	0.00
23/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1148	1345	1148	1345	0.00
23/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1276	1254	1276	1254	0.00
23/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1276	1254	1276	1254	0.00
23/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1276	1254	1276	1254	0.00
23/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1276	1254	1276	1254	0.00
23/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1276	1254	1276	1254	0.00
23/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1466	1672	1466	1672	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1466	1672	1466	1672	0.00
23/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1466	1672	1466	1672	0.00
23/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1466	1672	1466	1672	0.00
23/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1466	1672	1466	1672	0.00
23/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	793	749	793	749	0.00
23/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	405	581	405	581	0.00
23/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	700	667	700	667	0.00
23/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	512	699	512	699	0.00
23/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1242	1223	1242	1223	0.00
23/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1242	1223	1242	1223	0.00
23/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1242	1223	1242	1223	0.00
23/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1532	1741	1532	1741	0.00
23/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1532	1741	1532	1741	0.00
23/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1532	1741	1532	1741	0.00
23/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	8.60	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	177	190	177	190	0.00
23/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1839	2072	1839	2072	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1839	2072	1839	2072	0.00
23/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	214	227	214	227	0.00
23/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3454	3694	3454	3694	0.00
23/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	290	302	290	302	0.00
23/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2980	3218	2980	3218	0.00
23/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	42	54	42	54	0.00
23/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	3105	3336	3105	3336	0.00
23/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	246	259	246	259	0.00
23/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3236	3475	3236	3475	0.00
23/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	28	38	28	38	0.00
23/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	3441	3670	3441	3670	0.00
23/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	226	239	226	239	0.00
23/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3366	3606	3366	3606	0.00
23/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	7.25	Call	Currency Future	212	224	212	224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	6.75	Call	Currency Future	212	224	212	224	0.00
23/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1675	1906	1675	1906	0.00
23/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	194	206	194	206	0.00
23/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	194	206	194	206	0.00
23/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	194	206	194	206	0.00
23/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	194	206	194	206	0.00
23/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	194	206	194	206	0.00
23/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	194	206	194	206	0.00
23/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	194	206	194	206	0.00
23/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	194	206	194	206	0.00
23/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1756	1988	1756	1988	0.00
23/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1756	1988	1756	1988	0.00
23/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1756	1988	1756	1988	0.00
23/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1756	1988	1756	1988	0.00
23/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1756	1988	1756	1988	0.00
23/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1756	1988	1756	1988	0.00
23/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1756	1988	1756	1988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1756	1988	1756	1988	0.00
23/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1194	1177	1194	1177	0.00
23/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1194	1177	1194	1177	0.00
23/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1194	1177	1194	1177	0.00
23/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1634	1846	1634	1846	0.00
23/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1634	1846	1634	1846	0.00
23/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1634	1846	1634	1846	0.00
23/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1030	995	1030	995	0.00
23/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1020	1212	1020	1212	0.00
23/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	993	961	993	961	0.00
23/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1083	1278	1083	1278	0.00
23/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1347	1320	1347	1320	0.00
23/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1347	1320	1347	1320	0.00
23/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1347	1320	1347	1320	0.00
23/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1337	1539	1337	1539	0.00
23/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1337	1539	1337	1539	0.00
23/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1337	1539	1337	1539	0.00
23/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1311	1287	1311	1287	0.00
23/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1311	1287	1311	1287	0.00
23/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1311	1287	1311	1287	0.00
23/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1311	1287	1311	1287	0.00
23/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1311	1287	1311	1287	0.00
23/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1311	1287	1311	1287	0.00
23/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1311	1287	1311	1287	0.00
23/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1401	1605	1401	1605	0.00
23/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1401	1605	1401	1605	0.00
23/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1401	1605	1401	1605	0.00
23/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1401	1605	1401	1605	0.00
23/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1401	1605	1401	1605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1401	1605	1401	1605	0.00
23/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1401	1605	1401	1605	0.00
23/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1210	1192	1210	1192	0.00
23/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1210	1192	1210	1192	0.00
23/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1210	1192	1210	1192	0.00
23/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1600	1810	1600	1810	0.00
23/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1600	1810	1600	1810	0.00
23/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1600	1810	1600	1810	0.00
23/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1148	1134	1148	1134	0.00
23/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1148	1134	1148	1134	0.00
23/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1148	1134	1148	1134	0.00
23/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1738	1952	1738	1952	0.00
23/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1738	1952	1738	1952	0.00
23/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1738	1952	1738	1952	0.00
23/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	911	852	911	852	0.00
23/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	324	484	324	484	0.00
23/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	849	797	849	797	0.00
23/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	361	529	361	529	0.00
23/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	744	707	744	707	0.00
23/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	457	639	457	639	0.00
23/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1287	1238	1287	1238	0.00
23/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	677	855	677	855	0.00
23/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1231	1187	1231	1187	0.00
23/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	721	904	721	904	0.00
23/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1045	970	1045	970	0.00
23/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	257	402	257	402	0.00
23/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	977	910	977	910	0.00
23/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	289	442	289	442	0.00
23/01/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1702	1659	1702	1659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	£ / R On 14-September-09	265.00	Put	Currency Future	891	1077	891	1077	0.00
23/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	600	577	600	577	0.00
23/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	600	577	600	577	0.00
23/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	600	577	600	577	0.00
23/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	662	859	662	859	0.00
23/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	662	859	662	859	0.00
23/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	662	859	662	859	0.00
23/01/2009	£ / R On 12-June-09	10.00	Call	Currency Future	1188	1146	1188	1146	0.00
23/01/2009	£ / R On 12-June-09	10.25	Call	Currency Future	1188	1146	1188	1146	0.00
23/01/2009	£ / R On 12-June-09	9.50	Call	Currency Future	1188	1146	1188	1146	0.00
23/01/2009	£ / R On 12-June-09	8.75	Call	Currency Future	1188	1146	1188	1146	0.00
23/01/2009	£ / R On 12-June-09	10.00	Put	Currency Future	778	963	778	963	0.00
23/01/2009	£ / R On 12-June-09	10.25	Put	Currency Future	778	963	778	963	0.00
23/01/2009	£ / R On 12-June-09	9.50	Put	Currency Future	778	963	778	963	0.00
23/01/2009	£ / R On 12-June-09	8.75	Put	Currency Future	778	963	778	963	0.00
23/01/2009	£ / R On 12-June-09	8.50	Call	Currency Future	993	961	993	961	0.00
23/01/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1083	1278	1083	1278	0.00
23/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1311	1287	1311	1287	0.00
23/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1401	1605	1401	1605	0.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00
23/01/2009	€ / R On 16-March-09			Currency Future	13.4200	13.2772	13.4241	13.2772	5895.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 12-June-09			Currency Future	13.6700	13.5152	13.6725	13.5152	2631.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09			Currency Future	13.9000	13.7383	13.9004	13.7383	0.00
23/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1328	1235	1328	1235	0.00
23/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1328	1397	1328	1397	0.00
23/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1038	950	1038	950	0.00
23/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1015	1084	1015	1084	0.00
23/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	820	717	820	717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	820	717	820	717	0.00
23/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	446	490	446	490	0.00
23/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	501	436	501	436	0.00
23/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	927	1009	927	1009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	927	1009	927	1009	0.00
23/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	840	765	840	765	0.00
23/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1317	1400	1317	1400	0.00
23/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	6.50	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	6.25	Call	Currency Future	1058	968	1058	968	0.00
23/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	985	1052	985	1052	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	6.50	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 12-June-09	6.25	Put	Currency Future	985	1052	985	1052	0.00
23/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	565	492	565	492	0.00
23/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	791	865	791	865	0.00
23/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1379	1270	1379	1270	0.00
23/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	606	655	606	655	0.00
23/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	1080	956	1080	956	0.00
23/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	256	279	256	279	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	215	187	215	187	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2141	2260	2141	2260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	139	120	139	120	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2865	2993	2865	2993	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	80	69	80	69	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3606	3742	3606	3742	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2857	2709	2857	2709	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	32	31	32	31	0.00
23/01/2009	€ / R On 16-March-09	230.00	Call	Currency Future	2078	1930	2078	1930	0.00
23/01/2009	€ / R On 16-March-09	230.00	Put	Currency Future	54	53	54	53	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	326	283	326	283	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1502	1606	1502	1606	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	209	182	209	182	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2185	2305	2185	2305	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	77	66	77	66	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3653	3789	3653	3789	0.00
23/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2808	2660	2808	2660	0.00
23/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	34	33	34	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	34	33	34	33	0.00
23/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	204	177	204	177	0.00
23/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2230	2350	2230	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
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2230	2350	2230	2350	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	132	114	132	114	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	2957	3087	2957	3087	0.00
23/01/2009	€ / R On 12-June-09	8.20	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	8.30	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1268	1165	1268	1165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1268	1165	1268	1165	0.00
23/01/2009	€ / R On 12-June-09	8.20	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	8.30	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	695	750	695	750	0.00
23/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	3345	3198	3345	3198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	3345	3198	3345	3198	0.00
23/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	21	20	21	20	0.00
23/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2565	2417	2565	2417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2565	2417	2565	2417	0.00
23/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	41	40	41	40	0.00
23/01/2009	€ / R On 16-March-09	8.60	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	6.25	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	6.00	Call	Currency Future	433	376	433	376	0.00
23/01/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1108	1199	1108	1199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1108	1199	1108	1199	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3247	3099	3247	3099	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	23	22	23	22	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2467	2319	2467	2319	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	43	42	43	42	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	408	355	408	355	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1184	1278	1184	1278	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	168	146	168	146	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2544	2669	2544	2669	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	105	91	105	91	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3281	3414	3281	3414	0.00
23/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3100	2953	3100	2953	0.00
23/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3100	2953	3100	2953	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3100	2953	3100	2953	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3100	2953	3100	2953	0.00
23/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	3100	2953	3100	2953	0.00
23/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	3100	2953	3100	2953	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3100	2953	3100	2953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	26	25	26	25	0.00
23/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	26	25	26	25	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	26	25	26	25	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	26	25	26	25	0.00
23/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	26	25	26	25	0.00
23/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	26	25	26	25	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	26	25	26	25	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2321	2173	2321	2173	0.00
23/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2321	2173	2321	2173	0.00
23/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	2321	2173	2321	2173	0.00
23/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	2321	2173	2321	2173	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2321	2173	2321	2173	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	47	46	47	46	0.00
23/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	47	46	47	46	0.00
23/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	47	46	47	46	0.00
23/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	47	46	47	46	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	47	46	47	46	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	240	209	240	209	0.00
23/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	240	209	240	209	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	240	209	240	209	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	240	209	240	209	0.00
23/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	240	209	240	209	0.00
23/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	240	209	240	209	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	240	209	240	209	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1966	2082	1966	2082	0.00
23/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1966	2082	1966	2082	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	1966	2082	1966	2082	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1966	2082	1966	2082	0.00
23/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	1966	2082	1966	2082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	1966	2082	1966	2082	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	1966	2082	1966	2082	0.00
23/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	155	134	155	134	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	155	134	155	134	0.00
23/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	155	134	155	134	0.00
23/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	155	134	155	134	0.00
23/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	155	134	155	134	0.00
23/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	155	134	155	134	0.00
23/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2681	2807	2681	2807	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2681	2807	2681	2807	0.00
23/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2681	2807	2681	2807	0.00
23/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2681	2807	2681	2807	0.00
23/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2681	2807	2681	2807	0.00
23/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2681	2807	2681	2807	0.00
23/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	880	803	880	803	0.00
23/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	880	803	880	803	0.00
23/01/2009	€ / R On 12-June-09	8.55	Call	Currency Future	880	803	880	803	0.00
23/01/2009	€ / R On 12-June-09	8.45	Call	Currency Future	880	803	880	803	0.00
23/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	880	803	880	803	0.00
23/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1257	1337	1257	1337	0.00
23/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1257	1337	1257	1337	0.00
23/01/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1257	1337	1257	1337	0.00
23/01/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1257	1337	1257	1337	0.00
23/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1257	1337	1257	1337	0.00
23/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	840	765	840	765	0.00
23/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	840	765	840	765	0.00
23/01/2009	€ / R On 12-June-09	9.05	Call	Currency Future	840	765	840	765	0.00
23/01/2009	€ / R On 12-June-09	8.95	Call	Currency Future	840	765	840	765	0.00
23/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	840	765	840	765	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1317	1400	1317	1400	0.00
23/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1317	1400	1317	1400	0.00
23/01/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1317	1400	1317	1400	0.00
23/01/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1317	1400	1317	1400	0.00
23/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1317	1400	1317	1400	0.00
23/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	3003	2855	3003	2855	0.00
23/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	29	28	29	28	0.00
23/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2224	2076	2224	2076	0.00
23/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	49	48	49	48	0.00
23/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	147	127	147	127	0.00
23/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2772	2900	2772	2900	0.00
23/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	87	75	87	75	0.00
23/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3513	3647	3513	3647	0.00
23/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1132	1050	1132	1050	0.00
23/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1632	1712	1632	1712	0.00
23/01/2009	€ / R On 14-September-09	8.00	Call	Currency Future	1235	1148	1235	1148	0.00
23/01/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1484	1560	1484	1560	0.00
23/01/2009	€ / R On 14-September-09	7.75	Call	Currency Future	1193	1108	1193	1108	0.00
23/01/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1543	1620	1543	1620	0.00
23/01/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1526	1426	1526	1426	0.00
23/01/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1026	1088	1026	1088	0.00
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00
23/01/2009	ALBI On 05-February-09			Index Future	293.9000	294.3870	293.8990	294.3870	605.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 07-May-09			Index Future	301.9600	302.4610	301.9600	302.4610	1.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	ALBI On 06-August-09			Index Future	308.7200	309.1390	308.7210	309.1390	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	CRD1 On 05-February-09			Index Future	124.3700	124.3030	124.3670	124.3030	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 07-May-09			Index Future	127.7700	127.7000	127.7670	127.7000	0.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	CRD1 On 06-August-09			Index Future	130.9000	130.8290	130.9000	130.8290	2.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00
23/01/2009	GOVI On 05-February-09			jGovi	295.7500	296.1715	295.7540	296.1715	507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 07-May-09			jGovi	303.8400	304.2655	303.8390	304.2655	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	GOVI On 06-August-09			jGovi	311.2900	311.7205	311.2890	311.7205	0.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 05-February-09			Index Future	335.6600	336.4160	335.6610	336.4160	2.00
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00
23/01/2009	ILBI On 07-May-09			Index Future	345.5200	346.2930	345.5180	346.2930	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J153 On 31-August-10			jSwap	9.2400	9.2300	0.0323	0.0321	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J157 On 15-September-15			jSwap	8.5200	8.5640	0.0396	0.0370	0.00
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00
23/01/2009	J186 On 21-December-26			jSwap	7.7100	7.7310	0.0195	0.0219	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J201 On 22-December-14			jSwap	8.3200	8.3540	0.0382	0.0400	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J203 On 15-September-17			jSwap	8.5000	8.5520	0.0643	0.0678	0.00
23/01/2009	J204 On 21-December-18			jSwap	8.3200	8.3600	0.0553	0.0581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	JFRA On 05-February-09			JFra	11.1000	10.9310	0.0269	0.0265	0.00
23/01/2009	JFRA On 05-February-09			JFra	11.1000	10.9310	0.0269	0.0265	0.00
23/01/2009	JFRA On 05-February-09			JFra	11.1000	10.9310	0.0269	0.0265	0.00
23/01/2009	JFRA On 05-February-09			JFra	11.1000	10.9310	0.0269	0.0265	0.00
23/01/2009	JFRA On 05-February-09			JFra	11.1000	10.9310	0.0269	0.0265	0.00
23/01/2009	JFRA On 05-February-09			JFra	11.1000	10.9310	0.0269	0.0265	0.00
23/01/2009	JFRA On 05-February-09			JFra	11.1000	10.9310	0.0269	0.0265	0.00
23/01/2009	JFRA On 05-February-09			JFra	11.1000	10.9310	0.0269	0.0265	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 07-May-09			JFra	8.9600	8.9350	0.0219	0.0218	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 06-August-09			JFra	7.5700	7.5610	0.0185	0.0185	0.00
23/01/2009	JFRA On 05-November-09			JFra	7.2100	7.1970	0.0176	0.0176	0.00
23/01/2009	JFRA On 05-November-09			JFra	7.2100	7.1970	0.0176	0.0176	0.00
23/01/2009	JFRA On 05-November-09			JFra	7.2100	7.1970	0.0176	0.0176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	JFRA On 05-November-09			jFra	7.2100	7.1970	0.0176	0.0176	0.00
23/01/2009	JFRA On 05-November-09			jFra	7.2100	7.1970	0.0176	0.0176	0.00
23/01/2009	JFRA On 05-November-09			jFra	7.2100	7.1970	0.0176	0.0176	0.00
23/01/2009	JFRA On 05-November-09			jFra	7.2100	7.1970	0.0176	0.0176	0.00
23/01/2009	JFRA On 05-November-09			jFra	7.2100	7.1970	0.0176	0.0176	0.00
23/01/2009	JFRA On 05-November-09			jFra	7.2100	7.1970	0.0176	0.0176	0.00
23/01/2009	JN02 On 05-February-09			jNote	8.1100	8.0970	0.1473	0.1471	0.00
23/01/2009	JN02 On 05-February-09			jNote	8.1100	8.0970	0.1473	0.1471	0.00
23/01/2009	JN02 On 05-February-09			jNote	8.1100	8.0970	0.1473	0.1471	0.00
23/01/2009	JN02 On 05-February-09			jNote	8.1100	8.0970	0.1473	0.1471	0.00
23/01/2009	JN02 On 05-February-09			jNote	8.1100	8.0970	0.1473	0.1471	0.00
23/01/2009	JN02 On 05-February-09			jNote	8.1100	8.0970	0.1473	0.1471	0.00
23/01/2009	JN02 On 05-February-09			jNote	8.1100	8.0970	0.1473	0.1471	0.00
23/01/2009	JN02 On 05-February-09			jNote	8.1100	8.0970	0.1473	0.1471	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 07-May-09			jNote	7.6900	7.6810	0.1408	0.1407	0.00
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00
23/01/2009	JN02 On 06-August-09			jNote	7.5400	7.5430	0.1386	0.1386	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 05-February-09			jNote	8.1200	8.1450	0.3309	0.3320	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 07-May-09			jNote	7.9500	7.9850	0.3255	0.3268	0.00
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00
23/01/2009	JN05 On 06-August-09			jNote	7.9100	7.9470	0.3256	0.3270	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 05-February-09			jNote	8.1700	8.2060	0.5547	0.5564	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 07-May-09			jNote	8.0600	8.0930	0.5505	0.5519	0.00
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00
23/01/2009	JN10 On 06-August-09			jNote	8.0100	8.0480	0.5488	0.5500	0.00
23/01/2009	JROD On 30-January-09			jRod	11.5000	11.5010	0.0096	0.0090	0.00
23/01/2009	JROD On 30-January-09			jRod	11.5000	11.5010	0.0096	0.0090	0.00
23/01/2009	JROD On 30-January-09			jRod	11.5000	11.5010	0.0096	0.0090	0.00
23/01/2009	JROD On 30-January-09			jRod	11.5000	11.5010	0.0096	0.0090	0.00
23/01/2009	JROD On 30-January-09			jRod	11.5000	11.5010	0.0096	0.0090	0.00
23/01/2009	JROD On 30-January-09			jRod	11.5000	11.5010	0.0096	0.0090	0.00
23/01/2009	JROD On 30-January-09			jRod	11.5000	11.5010	0.0096	0.0090	0.00
23/01/2009	JROD On 30-January-09			jRod	11.5000	11.5010	0.0096	0.0090	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 27-February-09			jRod	11.3600	11.3640	0.0092	0.0086	0.00
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00
23/01/2009	JROD On 31-March-09			jRod	11.2900	11.3020	0.0089	0.0083	0.00
23/01/2009	JROD On 30-April-09			jRod	11.3400	11.3470	0.0173	0.0167	0.00
23/01/2009	JROD On 30-April-09			jRod	11.3400	11.3470	0.0173	0.0167	0.00
23/01/2009	JROD On 30-April-09			jRod	11.3400	11.3470	0.0173	0.0167	0.00
23/01/2009	JROD On 30-April-09			jRod	11.3400	11.3470	0.0173	0.0167	0.00
23/01/2009	JROD On 30-April-09			jRod	11.3400	11.3470	0.0173	0.0167	0.00
23/01/2009	JROD On 30-April-09			jRod	11.3400	11.3470	0.0173	0.0167	0.00
23/01/2009	JROD On 30-April-09			jRod	11.3400	11.3470	0.0173	0.0167	0.00
23/01/2009	JROD On 30-April-09			jRod	11.3400	11.3470	0.0173	0.0167	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 29-May-09			jRod	11.1100	11.1120	0.0161	0.0155	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00
23/01/2009	JROD On 30-June-09			jRod	10.7900	10.7990	0.0145	0.0138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 05-February-09			Index Future	283.9900	284.7700	283.9900	284.7700	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 07-May-09			Index Future	291.7500	292.5530	291.7530	292.5530	0.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00
23/01/2009	OTH1 On 06-August-09			Index Future	298.9100	299.7200	298.9070	299.7200	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 05-February-09			Bond Future	6.9900	7.1000	114.5355	114.3595	7458.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 07-May-09			Bond Future	6.1300	6.2720	111.0221	110.8402	5630.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 06-August-09			Bond Future	4.9400	5.1100	113.9877	113.8007	0.00
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00
23/01/2009	R153 On 05-November-09			Bond Future	3.1700	3.3950	110.2835	110.0904	0.00
23/01/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	2755	2566	2755	2566	0.00
23/01/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	8	12	8	12	0.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 05-February-09			Bond Future	7.5200	7.5160	136.1497	136.1618	16403.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 07-May-09			Bond Future	7.3700	7.3650	132.7361	132.7480	1777.00
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	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
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	5000.00
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	5000.00
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	5000.00
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	5000.00
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	5000.00
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	5000.00
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	5000.00
23/01/2009	R157 On 06-August-09			Bond Future	7.2900	7.2850	135.6232	135.6289	5000.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-November-09			Bond Future	7.2400	7.2380	131.4778	131.4834	0.00
23/01/2009	R157 On 05-February-09	8.75	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	8.50	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	8.25	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	8.00	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	9.00	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	7.75	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	7.50	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	7.25	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	7.00	Call	Option on Bond Future	4489	4519	4489	4519	1350.00
23/01/2009	R157 On 05-February-09	8.75	Put	Option on Bond Future	125	143	125	143	0.00
23/01/2009	R157 On 05-February-09	8.50	Put	Option on Bond Future	125	143	125	143	0.00
23/01/2009	R157 On 05-February-09	8.25	Put	Option on Bond Future	125	143	125	143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R157 On 05-February-09	8.00	Put	Option on Bond Future	125	143	125	143	0.00
23/01/2009	R157 On 05-February-09	9.00	Put	Option on Bond Future	125	143	125	143	0.00
23/01/2009	R157 On 05-February-09	7.75	Put	Option on Bond Future	125	143	125	143	0.00
23/01/2009	R157 On 05-February-09	7.50	Put	Option on Bond Future	125	143	125	143	0.00
23/01/2009	R157 On 05-February-09	7.25	Put	Option on Bond Future	125	143	125	143	0.00
23/01/2009	R157 On 05-February-09	7.00	Put	Option on Bond Future	125	143	125	143	0.00
23/01/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	3162	3184	3162	3184	386.00
23/01/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	3859	3870	3859	3870	0.00
23/01/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	6424	6437	6424	6437	0.00
23/01/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	4987	4995	4987	4995	0.00
23/01/2009	R186 On 05-February-09			Bond Future	7.9800	7.9350	125.2672	125.7227	9323.00
23/01/2009	R186 On 05-February-09			Bond Future	7.9800	7.9350	125.2672	125.7227	9323.00
23/01/2009	R186 On 05-February-09			Bond Future	7.9800	7.9350	125.2672	125.7227	9323.00
23/01/2009	R186 On 05-February-09			Bond Future	7.9800	7.9350	125.2672	125.7227	9323.00
23/01/2009	R186 On 05-February-09			Bond Future	7.9800	7.9350	125.2672	125.7227	9323.00
23/01/2009	R186 On 05-February-09			Bond Future	7.9800	7.9350	125.2672	125.7227	9323.00
23/01/2009	R186 On 05-February-09			Bond Future	7.9800	7.9350	125.2672	125.7227	9323.00
23/01/2009	R186 On 05-February-09			Bond Future	7.9800	7.9350	125.2672	125.7227	9323.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00
23/01/2009	R186 On 07-May-09			Bond Future	7.8900	7.8500	128.6690	129.1371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 06-August-09			Bond Future	7.8500	7.8040	126.3925	126.8706	2500.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09			Bond Future	7.8200	7.7740	129.1269	129.6139	0.00
23/01/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	10282	10547	10282	10547	5000.00
23/01/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	13865	13643	13865	13643	0.00
23/01/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	1567	1676	1567	1676	97.00
23/01/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	18568	18209	18568	18209	0.00
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00
23/01/2009	R196 On 05-February-09			Bond Future	11.2100	11.2130	104.4225	104.4226	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R196 On 07-May-09			Bond Future	11.7600	11.8550	101.4022	101.3750	0.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 05-February-09			Bond Future	7.5900	7.5770	106.6157	106.6783	2.00
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00
23/01/2009	R201 On 07-May-09			Bond Future	7.4000	7.3860	109.5166	109.5730	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 06-August-09			Bond Future	7.2800	7.2640	107.6676	107.7267	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09			Bond Future	7.1800	7.1660	110.0013	110.0628	0.00
23/01/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	5214	5257	5214	5257	0.00
23/01/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	3821	3803	3821	3803	0.00
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00
23/01/2009	R203 On 05-February-09			Bond Future	7.8200	7.7670	106.0213	106.3484	38.00
23/01/2009	R203 On 07-May-09			Bond Future	7.6900	7.6320	104.7102	105.0462	0.00
23/01/2009	R203 On 07-May-09			Bond Future	7.6900	7.6320	104.7102	105.0462	0.00
23/01/2009	R203 On 07-May-09			Bond Future	7.6900	7.6320	104.7102	105.0462	0.00
23/01/2009	R203 On 07-May-09			Bond Future	7.6900	7.6320	104.7102	105.0462	0.00
23/01/2009	R203 On 07-May-09			Bond Future	7.6900	7.6320	104.7102	105.0462	0.00
23/01/2009	R203 On 07-May-09			Bond Future	7.6900	7.6320	104.7102	105.0462	0.00
23/01/2009	R203 On 07-May-09			Bond Future	7.6900	7.6320	104.7102	105.0462	0.00
23/01/2009	R203 On 07-May-09			Bond Future	7.6900	7.6320	104.7102	105.0462	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 06-August-09			Bond Future	7.6100	7.5510	107.1842	107.5269	0.00
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R203 On 05-November-09			Bond Future	7.5500	7.4960	105.3297	105.6719	0.00
23/01/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	6184	6375	6184	6375	0.00
23/01/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	6502	6351	6502	6351	0.00
23/01/2009	R204 On 05-February-09			Bond Future	7.8200	7.7790	102.3200	102.6078	9.00
23/01/2009	R204 On 05-February-09			Bond Future	7.8200	7.7790	102.3200	102.6078	9.00
23/01/2009	R204 On 05-February-09			Bond Future	7.8200	7.7790	102.3200	102.6078	9.00
23/01/2009	R204 On 05-February-09			Bond Future	7.8200	7.7790	102.3200	102.6078	9.00
23/01/2009	R204 On 05-February-09			Bond Future	7.8200	7.7790	102.3200	102.6078	9.00
23/01/2009	R204 On 05-February-09			Bond Future	7.8200	7.7790	102.3200	102.6078	9.00
23/01/2009	R204 On 05-February-09			Bond Future	7.8200	7.7790	102.3200	102.6078	9.00
23/01/2009	R204 On 05-February-09			Bond Future	7.8200	7.7790	102.3200	102.6078	9.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 07-May-09			Bond Future	7.7000	7.6590	105.1054	105.3980	0.00
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00
23/01/2009	R204 On 06-August-09			Bond Future	7.6300	7.5900	103.5375	103.8331	0.00
23/01/2009	R204 On 05-November-09			Bond Future	7.5900	7.5410	105.7792	106.0770	0.00
23/01/2009	R204 On 05-November-09			Bond Future	7.5900	7.5410	105.7792	106.0770	0.00
23/01/2009	R204 On 05-November-09			Bond Future	7.5900	7.5410	105.7792	106.0770	0.00
23/01/2009	R204 On 05-November-09			Bond Future	7.5900	7.5410	105.7792	106.0770	0.00
23/01/2009	R204 On 05-November-09			Bond Future	7.5900	7.5410	105.7792	106.0770	0.00
23/01/2009	R204 On 05-November-09			Bond Future	7.5900	7.5410	105.7792	106.0770	0.00
23/01/2009	R204 On 05-November-09			Bond Future	7.5900	7.5410	105.7792	106.0770	0.00
23/01/2009	R204 On 05-November-09			Bond Future	7.5900	7.5410	105.7792	106.0770	0.00
23/01/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	6756	6924	6756	6924	0.00
23/01/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	7326	7196	7326	7196	0.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 05-February-09			Bond Future	7.6300	7.6140	100.0164	100.0689	1730.00
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00
23/01/2009	R206 On 07-May-09			Bond Future	7.4200	7.4030	102.7353	102.7861	0.00
23/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.2650	101.3891	101.4377	0.00
23/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.2650	101.3891	101.4377	0.00
23/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.2650	101.3891	101.4377	0.00
23/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.2650	101.3891	101.4377	0.00
23/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.2650	101.3891	101.4377	0.00
23/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.2650	101.3891	101.4377	0.00
23/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.2650	101.3891	101.4377	0.00
23/01/2009	R206 On 06-August-09			Bond Future	7.2800	7.2650	101.3891	101.4377	0.00
23/01/2009	R206 On 05-November-09			Bond Future	7.1600	7.1500	103.5850	103.6352	0.00
23/01/2009	R206 On 05-November-09			Bond Future	7.1600	7.1500	103.5850	103.6352	0.00
23/01/2009	R206 On 05-November-09			Bond Future	7.1600	7.1500	103.5850	103.6352	0.00
23/01/2009	R206 On 05-November-09			Bond Future	7.1600	7.1500	103.5850	103.6352	0.00
23/01/2009	R206 On 05-November-09			Bond Future	7.1600	7.1500	103.5850	103.6352	0.00
23/01/2009	R206 On 05-November-09			Bond Future	7.1600	7.1500	103.5850	103.6352	0.00
23/01/2009	R206 On 05-November-09			Bond Future	7.1600	7.1500	103.5850	103.6352	0.00
23/01/2009	R206 On 05-November-09			Bond Future	7.1600	7.1500	103.5850	103.6352	0.00
23/01/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	4261	4296	4261	4296	0.00
23/01/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3065	3050	3065	3050	0.00
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00
23/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.9620	95.1638	95.3794	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.8600	97.7454	97.9739	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 06-August-09			Bond Future	7.8400	7.8040	96.4136	96.6399	0.00
23/01/2009	R207 On 05-November-09			Bond Future	7.8000	7.7650	98.5001	98.7306	0.00
23/01/2009	R207 On 05-November-09			Bond Future	7.8000	7.7650	98.5001	98.7306	0.00
23/01/2009	R207 On 05-November-09			Bond Future	7.8000	7.7650	98.5001	98.7306	0.00
23/01/2009	R207 On 05-November-09			Bond Future	7.8000	7.7650	98.5001	98.7306	0.00
23/01/2009	R207 On 05-November-09			Bond Future	7.8000	7.7650	98.5001	98.7306	0.00
23/01/2009	R207 On 05-November-09			Bond Future	7.8000	7.7650	98.5001	98.7306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R207 On 05-November-09			Bond Future	7.8000	7.7650	98.5001	98.7306	0.00
23/01/2009	R207 On 05-November-09			Bond Future	7.8000	7.7650	98.5001	98.7306	0.00
23/01/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	6351	6478	6351	6478	0.00
23/01/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	8403	8299	8403	8299	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 05-February-09			Bond Future	8.1500	8.1260	91.8053	91.9611	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 07-May-09			Bond Future	8.0500	8.0280	90.9276	91.0902	0.00
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00
23/01/2009	R208 On 06-August-09			Bond Future	8.0100	7.9780	93.0715	93.2611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R208 On 05-November-09			Bond Future	8.0300	7.9940	91.3395	91.5611	0.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 05-February-09			Bond Future	7.6700	7.6070	86.1799	86.7859	5545.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 07-May-09			Bond Future	7.6000	7.5360	85.3548	85.9777	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 06-August-09			Bond Future	7.5600	7.4950	87.3700	88.0064	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	R209 On 05-November-09			Bond Future	7.5300	7.4660	86.1126	86.7610	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	TRT1 On 05-February-09			Index Future	291.9700	292.3920	291.9730	292.3920	0.00
23/01/2009	TRT1 On 07-May-09			Index Future	299.9600	300.3830	299.9550	300.3830	0.00
23/01/2009	TRT1 On 07-May-09			Index Future	299.9600	300.3830	299.9550	300.3830	0.00
23/01/2009	TRT1 On 07-May-09			Index Future	299.9600	300.3830	299.9550	300.3830	0.00
23/01/2009	TRT1 On 07-May-09			Index Future	299.9600	300.3830	299.9550	300.3830	0.00
23/01/2009	TRT1 On 07-May-09			Index Future	299.9600	300.3830	299.9550	300.3830	0.00
23/01/2009	TRT1 On 07-May-09			Index Future	299.9600	300.3830	299.9550	300.3830	0.00
23/01/2009	TRT1 On 07-May-09			Index Future	299.9600	300.3830	299.9550	300.3830	0.00
23/01/2009	TRT1 On 07-May-09			Index Future	299.9600	300.3830	299.9550	300.3830	0.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	TRT1 On 06-August-09			Index Future	307.3100	307.7420	307.3090	307.7420	100.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00
23/01/2009	ZAAD On 16-March-09			Currency Future	6.7400	6.6458	6.7389	6.6458	8548.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 12-June-09			Currency Future	6.8400	6.7410	6.8374	6.7410	920.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09			Currency Future	6.9300	6.8289	6.9283	6.8289	51.00
23/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	623	614	623	614	0.00
23/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	545	635	545	635	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	586	580	586	580	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	608	701	608	701	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	552	548	552	548	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	673	769	673	769	0.00
23/01/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	208	209	208	209	0.00
23/01/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	208	209	208	209	0.00
23/01/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	208	209	208	209	0.00
23/01/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	208	209	208	209	0.00
23/01/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	208	209	208	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	208	209	208	209	0.00
23/01/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	208	209	208	209	0.00
23/01/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	208	209	208	209	0.00
23/01/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	208	209	208	209	0.00
23/01/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	419	514	419	514	0.00
23/01/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	660	652	660	652	0.00
23/01/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	482	573	482	573	0.00
23/01/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	271	275	271	275	0.00
23/01/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	834	934	834	934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	834	934	834	934	0.00
23/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	525	514	525	514	0.00
23/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	337	423	337	423	0.00
23/01/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	473	474	473	474	0.00
23/01/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	845	945	845	945	0.00
23/01/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	742	729	742	729	0.00
23/01/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	364	451	364	451	0.00
23/01/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	698	692	698	692	0.00
23/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	698	692	698	692	0.00
23/01/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	420	513	420	513	0.00
23/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	420	513	420	513	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	520	518	520	518	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	742	840	742	840	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	491	491	491	491	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	813	912	813	912	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	421	424	421	424	0.00
23/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	421	424	421	424	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	942	1045	942	1045	0.00
23/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	942	1045	942	1045	0.00
23/01/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	388	393	388	393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	388	393	388	393	0.00
23/01/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1010	1114	1010	1114	0.00
23/01/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1010	1114	1010	1114	0.00