



Derivatives Weekly Statistics Report

From 2009/02/09 To 2009/02/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 16-March-09			Currency Future	10.1500	10.2158	10.1527	10.2158	177556.00
13/02/2009	\$ / R On 15-March-10			Currency Future	11.0300	11.1300	11.0348	11.1300	0.00
13/02/2009	\$ / R On 15-March-10			Currency Future	11.0300	11.1300	11.0348	11.1300	0.00
13/02/2009	\$ / R On 15-March-10			Currency Future	11.0300	11.1300	11.0348	11.1300	0.00
13/02/2009	\$ / R On 15-March-10			Currency Future	11.0300	11.1300	11.0348	11.1300	0.00
13/02/2009	\$ / R On 15-March-10			Currency Future	11.0300	11.1300	11.0348	11.1300	0.00
13/02/2009	\$ / R On 15-March-10			Currency Future	11.0300	11.1300	11.0348	11.1300	0.00
13/02/2009	\$ / R On 15-March-10			Currency Future	11.0300	11.1300	11.0348	11.1300	0.00
13/02/2009	\$ / R On 15-March-10			Currency Future	11.0300	11.1300	11.0348	11.1300	0.00
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00
13/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.3785	10.3158	10.3785	7189.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.5243	10.4601	10.5243	260.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.6511	10.5856	10.6511	0.00
13/02/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	874	907	874	907	0.00
13/02/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	874	907	874	907	0.00
13/02/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	874	907	874	907	0.00
13/02/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	914	882	914	882	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	914	882	914	882	0.00
13/02/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	914	882	914	882	0.00
13/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1256	1290	1256	1290	0.00
13/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	770	739	770	739	0.00
13/02/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	1010	1044	1010	1044	0.00
13/02/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	700	670	700	670	0.00
13/02/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	247	293	247	293	0.00
13/02/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	495	478	495	478	0.00
13/02/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	965	994	965	994	0.00
13/02/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1280	1242	1280	1242	0.00
13/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	14	20	14	20	0.00
13/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	2161	2104	2161	2104	0.00
13/02/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	911	945	911	945	0.00
13/02/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	911	945	911	945	0.00
13/02/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	911	945	911	945	0.00
13/02/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	851	821	851	821	0.00
13/02/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	851	821	851	821	0.00
13/02/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	851	821	851	821	0.00
13/02/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	142	174	142	174	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
13/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	142	174	142	174	3500.00
13/02/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	889	858	889	858	0.00
13/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	998	1027	998	1027	0.00
13/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	998	1027	998	1027	0.00
13/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	998	1027	998	1027	0.00
13/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1212	1176	1212	1176	0.00
13/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1212	1176	1212	1176	0.00
13/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1212	1176	1212	1176	0.00
13/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1115	1154	1115	1154	0.00
13/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	555	530	555	530	0.00
13/02/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	767	812	767	812	0.00
13/02/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	767	812	767	812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	767	812	767	812	0.00
13/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	767	812	767	812	0.00
13/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	767	812	767	812	0.00
13/02/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	501	484	501	484	0.00
13/02/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	501	484	501	484	0.00
13/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	501	484	501	484	0.00
13/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	501	484	501	484	0.00
13/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	501	484	501	484	0.00
13/02/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	798	821	798	821	0.00
13/02/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	798	821	798	821	0.00
13/02/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	798	821	798	821	0.00
13/02/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	798	821	798	821	0.00
13/02/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	798	821	798	821	0.00
13/02/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1712	1670	1712	1670	0.00
13/02/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1712	1670	1712	1670	0.00
13/02/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1712	1670	1712	1670	0.00
13/02/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1712	1670	1712	1670	0.00
13/02/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1712	1670	1712	1670	0.00
13/02/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1370	1435	1370	1435	0.00
13/02/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	17	19	17	19	0.00
13/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1779	1842	1779	1842	0.00
13/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	64	63	64	63	0.00
13/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1359	1419	1359	1419	0.00
13/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	143	140	143	140	0.00
13/02/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	706	749	706	749	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	706	749	706	749	0.00
13/02/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	590	570	590	570	0.00
13/02/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	314	342	314	342	0.00
13/02/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1298	1263	1298	1263	0.00
13/02/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	385	416	385	416	0.00
13/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	385	416	385	416	0.00
13/02/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	385	416	385	416	0.00
13/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	385	416	385	416	0.00

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13/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	385	416	385	416	0.00
13/02/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1119	1088	1119	1088	0.00
13/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1119	1088	1119	1088	0.00
13/02/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1119	1088	1119	1088	0.00
13/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1119	1088	1119	1088	0.00
13/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1119	1088	1119	1088	0.00
13/02/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2254	2310	2254	2310	0.00
13/02/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	169	159	169	159	0.00
13/02/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1441	1480	1441	1480	0.00
13/02/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	555	529	555	529	0.00
13/02/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	482	498	482	498	0.00
13/02/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3197	3147	3197	3147	0.00
13/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2019	2072	2019	2072	0.00
13/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2019	2072	2019	2072	0.00
13/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2019	2072	2019	2072	0.00
13/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	234	221	234	221	0.00
13/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	234	221	234	221	0.00
13/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	234	221	234	221	0.00
13/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1611	1655	1611	1655	0.00
13/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1611	1655	1611	1655	0.00
13/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1611	1655	1611	1655	0.00
13/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	425	404	425	404	0.00
13/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	425	404	425	404	0.00
13/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	425	404	425	404	0.00
13/02/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1583	1645	1583	1645	0.00
13/02/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1583	1645	1583	1645	0.00
13/02/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1583	1645	1583	1645	0.00
13/02/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	898	865	898	865	0.00
13/02/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	898	865	898	865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	898	865	898	865	0.00
13/02/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	2017	2090	2017	2090	0.00
13/02/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	482	460	482	460	0.00
13/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	949	1015	949	1015	0.00
13/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	949	1015	949	1015	0.00
13/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	949	1015	949	1015	0.00
13/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	46	49	46	49	0.00
13/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	46	49	46	49	0.00
13/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	46	49	46	49	0.00
13/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	766	832	766	832	0.00
13/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	766	832	766	832	0.00
13/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	766	832	766	832	0.00
13/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	63	67	63	67	0.00
13/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	63	67	63	67	0.00
13/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	63	67	63	67	0.00
13/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2948	3009	2948	3009	0.00
13/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	62	58	62	58	0.00
13/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2420	2478	2420	2478	0.00
13/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	135	127	135	127	0.00
13/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	849	874	849	874	0.00
13/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1563	1523	1563	1523	0.00
13/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1270	1316	1270	1316	0.00
13/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	410	392	410	392	0.00
13/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1215	1259	1215	1259	0.00
13/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	455	435	455	435	0.00
13/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1163	1205	1163	1205	0.00
13/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	503	480	503	480	0.00
13/02/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	950	986	950	986	0.00
13/02/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	790	762	790	762	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1099	1145	1099	1145	0.00
13/02/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1764	1715	1764	1715	0.00
13/02/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1071	1116	1071	1116	0.00
13/02/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1836	1786	1836	1786	0.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 16-March-09			Currency Future	14.6200	14.5109	14.6176	14.5109	14233.00
13/02/2009	£ / R On 12-June-09			Currency Future	14.8500	14.7399	14.8528	14.7399	404.00
13/02/2009	£ / R On 12-June-09			Currency Future	14.8500	14.7399	14.8528	14.7399	404.00
13/02/2009	£ / R On 12-June-09			Currency Future	14.8500	14.7399	14.8528	14.7399	404.00
13/02/2009	£ / R On 12-June-09			Currency Future	14.8500	14.7399	14.8528	14.7399	404.00
13/02/2009	£ / R On 12-June-09			Currency Future	14.8500	14.7399	14.8528	14.7399	404.00
13/02/2009	£ / R On 12-June-09			Currency Future	14.8500	14.7399	14.8528	14.7399	404.00
13/02/2009	£ / R On 12-June-09			Currency Future	14.8500	14.7399	14.8528	14.7399	404.00
13/02/2009	£ / R On 12-June-09			Currency Future	14.8500	14.7399	14.8528	14.7399	404.00
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	8.00
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	8.00
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	8.00
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	8.00
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	8.00
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	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
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	8.00
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	8.00
13/02/2009	£ / R On 14-September-09			Currency Future	15.0700	14.9503	15.0690	14.9503	8.00
13/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	936	888	936	888	0.00
13/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	833	898	833	898	0.00
13/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	539	493	539	493	0.00
13/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	322	382	322	382	0.00
13/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1286	1231	1286	1231	0.00
13/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1117	1181	1117	1181	0.00
13/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	976	927	976	927	0.00
13/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	773	838	773	838	0.00
13/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1173	1124	1173	1124	0.00
13/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1173	1124	1173	1124	0.00
13/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1173	1124	1173	1124	0.00
13/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1304	1373	1304	1373	0.00
13/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1304	1373	1304	1373	0.00
13/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1304	1373	1304	1373	0.00
13/02/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1156	1107	1156	1107	0.00
13/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1156	1107	1156	1107	0.00
13/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1156	1107	1156	1107	0.00
13/02/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1337	1407	1337	1407	0.00
13/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1337	1407	1337	1407	0.00
13/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1337	1407	1337	1407	0.00
13/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1286	1231	1286	1231	0.00
13/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1286	1231	1286	1231	0.00
13/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1286	1231	1286	1231	0.00
13/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1286	1231	1286	1231	0.00
13/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1286	1231	1286	1231	0.00
13/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1286	1231	1286	1231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1286	1231	1286	1231	0.00
13/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1117	1181	1117	1181	0.00
13/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1117	1181	1117	1181	0.00
13/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1117	1181	1117	1181	0.00
13/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1117	1181	1117	1181	0.00
13/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1117	1181	1117	1181	0.00
13/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1117	1181	1117	1181	0.00
13/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1117	1181	1117	1181	0.00
13/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1306	1250	1306	1250	0.00
13/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1087	1150	1087	1150	0.00
13/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1366	1310	1366	1310	0.00
13/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1366	1310	1366	1310	0.00
13/02/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1366	1310	1366	1310	0.00
13/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	997	1060	997	1060	0.00
13/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	997	1060	997	1060	0.00
13/02/2009	£ / R On 14-September-09	8.00	Put	Currency Future	997	1060	997	1060	0.00
13/02/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1106	1050	1106	1050	0.00
13/02/2009	£ / R On 12-June-09	9.00	Put	Currency Future	603	660	603	660	0.00
13/02/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1089	1043	1089	1043	0.00
13/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1089	1043	1089	1043	0.00
13/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1089	1043	1089	1043	0.00
13/02/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1470	1543	1470	1543	0.00
13/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1470	1543	1470	1543	0.00
13/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1470	1543	1470	1543	0.00
13/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1073	1028	1073	1028	0.00
13/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1073	1028	1073	1028	0.00
13/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1073	1028	1073	1028	0.00
13/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1504	1578	1504	1578	0.00
13/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1504	1578	1504	1578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1504	1578	1504	1578	0.00
13/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1247	1194	1247	1194	0.00
13/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1247	1194	1247	1194	0.00
13/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1247	1194	1247	1194	0.00
13/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1247	1194	1247	1194	0.00
13/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1247	1194	1247	1194	0.00
13/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1178	1244	1178	1244	0.00
13/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1178	1244	1178	1244	0.00
13/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1178	1244	1178	1244	0.00
13/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1178	1244	1178	1244	0.00
13/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1178	1244	1178	1244	0.00
13/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	852	781	852	781	0.00
13/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	134	170	134	170	0.00
13/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	708	646	708	646	0.00
13/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	190	235	190	235	0.00
13/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1209	1158	1209	1158	0.00
13/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1209	1158	1209	1158	0.00
13/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1209	1158	1209	1158	0.00
13/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1240	1308	1240	1308	0.00
13/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1240	1308	1240	1308	0.00
13/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1240	1308	1240	1308	0.00
13/02/2009	£ / R On 16-March-09	8.45	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	8.60	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	8.55	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	102	96	102	96	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	102	96	102	96	0.00
13/02/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1435	1535	1435	1535	0.00
13/02/2009	£ / R On 12-June-09	8.00	Call	Currency Future	167	158	167	158	0.00
13/02/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3114	3218	3114	3218	0.00
13/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	240	227	240	227	0.00
13/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2637	2738	2637	2738	0.00
13/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	11	11	11	11	0.00
13/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	2743	2850	2743	2850	0.00
13/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	197	187	197	187	0.00
13/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2894	2997	2894	2997	0.00
13/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	6	6	6	6	0.00
13/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	3088	3195	3088	3195	0.00
13/02/2009	£ / R On 12-June-09	8.00	Call	Currency Future	178	169	178	169	0.00
13/02/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3026	3129	3026	3129	0.00
13/02/2009	£ / R On 16-March-09	8.55	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	8.45	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	134	125	134	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	7.25	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	6.75	Call	Currency Future	134	125	134	125	0.00
13/02/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1267	1364	1267	1364	0.00
13/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	117	110	117	110	0.00
13/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	117	110	117	110	0.00
13/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	117	110	117	110	0.00
13/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	117	110	117	110	0.00
13/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	117	110	117	110	0.00
13/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	117	110	117	110	0.00
13/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	117	110	117	110	0.00
13/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	117	110	117	110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1350	1449	1350	1449	0.00
13/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1350	1449	1350	1449	0.00
13/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1350	1449	1350	1449	0.00
13/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1350	1449	1350	1449	0.00
13/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1350	1449	1350	1449	0.00
13/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1350	1449	1350	1449	0.00
13/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1350	1449	1350	1449	0.00
13/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1350	1449	1350	1449	0.00
13/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1017	967	1017	967	0.00
13/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	714	777	714	777	0.00
13/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1326	1270	1326	1270	0.00
13/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1326	1270	1326	1270	0.00
13/02/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1326	1270	1326	1270	0.00
13/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1057	1120	1057	1120	0.00
13/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1057	1120	1057	1120	0.00
13/02/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1057	1120	1057	1120	0.00
13/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1105	1059	1105	1059	0.00
13/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1105	1059	1105	1059	0.00
13/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1105	1059	1105	1059	0.00
13/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1436	1509	1436	1509	0.00
13/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1436	1509	1436	1509	0.00
13/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1436	1509	1436	1509	0.00
13/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1009	931	1009	931	0.00
13/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	92	120	92	120	0.00
13/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	929	855	929	855	0.00
13/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	112	144	112	144	0.00
13/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	778	712	778	712	0.00
13/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	161	201	161	201	0.00
13/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1344	1278	1344	1278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	441	488	441	488	0.00
13/02/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1280	1217	1280	1217	0.00
13/02/2009	£ / R On 12-June-09	9.00	Put	Currency Future	477	527	477	527	0.00
13/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1178	1092	1178	1092	0.00
13/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	60	82	60	82	0.00
13/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1092	1010	1092	1010	0.00
13/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	75	99	75	99	0.00
13/02/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1733	1667	1733	1667	0.00
13/02/2009	£ / R On 14-September-09	265.00	Put	Currency Future	664	717	664	717	0.00
13/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	564	516	564	516	0.00
13/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	564	516	564	516	0.00
13/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	564	516	564	516	0.00
13/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	296	355	296	355	0.00
13/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	296	355	296	355	0.00
13/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	296	355	296	355	0.00
13/02/2009	£ / R On 12-June-09	10.00	Call	Currency Future	1218	1158	1218	1158	0.00
13/02/2009	£ / R On 12-June-09	10.25	Call	Currency Future	1218	1158	1218	1158	0.00
13/02/2009	£ / R On 12-June-09	9.50	Call	Currency Future	1218	1158	1218	1158	0.00
13/02/2009	£ / R On 12-June-09	8.75	Call	Currency Future	1218	1158	1218	1158	0.00
13/02/2009	£ / R On 12-June-09	10.00	Put	Currency Future	516	568	516	568	0.00
13/02/2009	£ / R On 12-June-09	10.25	Put	Currency Future	516	568	516	568	0.00
13/02/2009	£ / R On 12-June-09	9.50	Put	Currency Future	516	568	516	568	0.00
13/02/2009	£ / R On 12-June-09	8.75	Put	Currency Future	516	568	516	568	0.00
13/02/2009	£ / R On 12-June-09	8.50	Call	Currency Future	976	927	976	927	0.00
13/02/2009	£ / R On 12-June-09	8.50	Put	Currency Future	773	838	773	838	0.00
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00
13/02/2009	€ / R On 16-March-09			Currency Future	13.0300	13.0022	13.0304	13.0022	5904.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 12-June-09			Currency Future	13.2400	13.2046	13.2350	13.2046	2900.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09			Currency Future	13.4200	13.3901	13.4216	13.3901	72.00
13/02/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1093	1086	1093	1086	0.00
13/02/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1071	1096	1071	1096	0.00
13/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	648	633	648	633	0.00
13/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	218	231	218	231	0.00
13/02/2009	€ / R On 14-September-09	265.00	Call	Currency Future	889	883	889	883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1367	1393	1367	1393	0.00
13/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	621	612	621	612	0.00
13/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1036	1058	1036	1058	0.00
13/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	390	385	390	385	0.00
13/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	410	433	410	433	0.00
13/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	180	179	180	179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	180	179	180	179	0.00
13/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	999	1027	999	1027	0.00
13/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	448	442	448	442	0.00
13/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1363	1387	1363	1387	0.00
13/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	6.75	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	6.50	Call	Currency Future	641	632	641	632	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 12-June-09	6.25	Call	Currency Future	641	632	641	632	0.00
13/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1006	1027	1006	1027	0.00
13/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	218	217	218	217	0.00
13/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	838	865	838	865	0.00
13/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	932	925	932	925	0.00
13/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	597	621	597	621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	597	621	597	621	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	40	40	40	40	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2359	2388	2359	2388	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	22	22	22	22	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3141	3170	3141	3170	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	7	7	7	7	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3927	3955	3927	3955	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2441	2415	2441	2415	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	11	13	11	13	0.00
13/02/2009	€ / R On 16-March-09	230.00	Call	Currency Future	1659	1635	1659	1635	0.00
13/02/2009	€ / R On 16-March-09	230.00	Put	Currency Future	29	33	29	33	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	78	79	78	79	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1648	1676	1648	1676	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	39	39	39	39	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2408	2437	2408	2437	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	7	7	7	7	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3976	4005	3976	4005	0.00
13/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2392	2366	2392	2366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2392	2366	2392	2366	0.00
13/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	11	14	11	14	0.00
13/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	38	39	38	39	0.00
13/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2458	2486	2458	2486	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2458	2486	2458	2486	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	19	19	19	19	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3239	3267	3239	3267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3239	3267	3239	3267	0.00
13/02/2009	€ / R On 12-June-09	8.20	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	8.30	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	6.75	Call	Currency Future	851	844	851	844	0.00
13/02/2009	€ / R On 12-June-09	8.20	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	8.30	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	716	740	716	740	0.00
13/02/2009	€ / R On 12-June-09	6.75	Put	Currency Future	716	740	716	740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2934	2907	2934	2907	0.00
13/02/2009	€ / R On 16-March-09	8.30	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	8.20	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	4	5	4	5	0.00
13/02/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2146	2121	2146	2121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2146	2121	2146	2121	0.00
13/02/2009	€ / R On 16-March-09	8.30	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	8.20	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	16	19	16	19	0.00
13/02/2009	€ / R On 16-March-09	8.60	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	142	142	142	142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	6.25	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	6.00	Call	Currency Future	142	142	142	142	0.00
13/02/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1212	1240	1212	1240	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2837	2810	2837	2810	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	6	8	6	8	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2048	2023	2048	2023	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	18	21	18	21	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	130	130	130	130	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1299	1328	1299	1328	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	34	35	34	35	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2804	2832	2804	2832	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	12	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3581	3610	3581	3610	0.00
13/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2688	2662	2688	2662	0.00
13/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2688	2662	2688	2662	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2688	2662	2688	2662	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2688	2662	2688	2662	0.00
13/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	2688	2662	2688	2662	0.00
13/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	2688	2662	2688	2662	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2688	2662	2688	2662	0.00
13/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	8	9	8	9	0.00
13/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	8	9	8	9	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	8	9	8	9	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	8	9	8	9	0.00
13/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	8	9	8	9	0.00
13/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	8	9	8	9	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	8	9	8	9	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1902	1877	1902	1877	0.00
13/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1902	1877	1902	1877	0.00
13/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	1902	1877	1902	1877	0.00
13/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	1902	1877	1902	1877	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1902	1877	1902	1877	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	21	25	21	25	0.00
13/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	21	25	21	25	0.00
13/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	21	25	21	25	0.00
13/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	21	25	21	25	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	21	25	21	25	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	43	43	43	43	0.00
13/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	43	43	43	43	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	43	43	43	43	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	43	43	43	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	43	43	43	43	0.00
13/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	43	43	43	43	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	43	43	43	43	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2163	2191	2163	2191	0.00
13/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2163	2191	2163	2191	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2163	2191	2163	2191	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2163	2191	2163	2191	0.00
13/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2163	2191	2163	2191	0.00
13/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2163	2191	2163	2191	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2163	2191	2163	2191	0.00
13/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	28	29	28	29	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	28	29	28	29	0.00
13/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	28	29	28	29	0.00
13/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	28	29	28	29	0.00
13/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	28	29	28	29	0.00
13/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	28	29	28	29	0.00
13/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2948	2976	2948	2976	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2948	2976	2948	2976	0.00
13/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2948	2976	2948	2976	0.00
13/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2948	2976	2948	2976	0.00
13/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2948	2976	2948	2976	0.00
13/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2948	2976	2948	2976	0.00
13/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	479	473	479	473	0.00
13/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	479	473	479	473	0.00
13/02/2009	€ / R On 12-June-09	8.55	Call	Currency Future	479	473	479	473	0.00
13/02/2009	€ / R On 12-June-09	8.45	Call	Currency Future	479	473	479	473	0.00
13/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	479	473	479	473	0.00
13/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1294	1318	1294	1318	0.00
13/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1294	1318	1294	1318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1294	1318	1294	1318	0.00
13/02/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1294	1318	1294	1318	0.00
13/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1294	1318	1294	1318	0.00
13/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	448	442	448	442	0.00
13/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	448	442	448	442	0.00
13/02/2009	€ / R On 12-June-09	9.05	Call	Currency Future	448	442	448	442	0.00
13/02/2009	€ / R On 12-June-09	8.95	Call	Currency Future	448	442	448	442	0.00
13/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	448	442	448	442	0.00
13/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1363	1387	1363	1387	0.00
13/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1363	1387	1363	1387	0.00
13/02/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1363	1387	1363	1387	0.00
13/02/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1363	1387	1363	1387	0.00
13/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1363	1387	1363	1387	0.00
13/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2589	2563	2589	2563	0.00
13/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	9	11	9	11	0.00
13/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	1805	1780	1805	1780	0.00
13/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	24	28	24	28	0.00
13/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	25	25	25	25	0.00
13/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	3044	3073	3044	3073	0.00
13/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	8	9	8	9	0.00
13/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3828	3856	3828	3856	0.00
13/02/2009	€ / R On 14-September-09	265.00	Call	Currency Future	709	705	709	705	0.00
13/02/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1687	1715	1687	1715	0.00
13/02/2009	€ / R On 14-September-09	8.00	Call	Currency Future	795	790	795	790	0.00
13/02/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1523	1550	1523	1550	0.00
13/02/2009	€ / R On 14-September-09	7.75	Call	Currency Future	760	755	760	755	0.00
13/02/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1588	1615	1588	1615	0.00
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00
13/02/2009	AL13 On 07-May-09			Index Future	243.0900	0.0000	243.0890	0.0000	0.00
13/02/2009	ALBI On 07-May-09			Index Future	293.7600	291.8930	293.7550	291.8930	503.00
13/02/2009	ALBI On 07-May-09			Index Future	293.7600	291.8930	293.7550	291.8930	503.00
13/02/2009	ALBI On 07-May-09			Index Future	293.7600	291.8930	293.7550	291.8930	503.00
13/02/2009	ALBI On 07-May-09			Index Future	293.7600	291.8930	293.7550	291.8930	503.00
13/02/2009	ALBI On 07-May-09			Index Future	293.7600	291.8930	293.7550	291.8930	503.00
13/02/2009	ALBI On 07-May-09			Index Future	293.7600	291.8930	293.7550	291.8930	503.00
13/02/2009	ALBI On 07-May-09			Index Future	293.7600	291.8930	293.7550	291.8930	503.00
13/02/2009	ALBI On 07-May-09			Index Future	293.7600	291.8930	293.7550	291.8930	503.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 06-August-09			Index Future	301.4200	299.5160	301.4240	299.5160	0.00
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00
13/02/2009	ALBI On 05-November-09			Index Future	304.6100	305.9510	304.6080	305.9510	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 07-May-09			Index Future	126.3900	126.0690	126.3900	126.0690	0.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 06-August-09			Index Future	129.5000	129.1730	129.5020	129.1730	2.00
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00
13/02/2009	CRD1 On 05-November-09			Index Future	132.2400	131.9000	132.2390	131.9000	0.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 07-May-09			jGovi	296.3200	294.5915	296.3165	294.5915	186.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 06-August-09			jGovi	303.6100	301.8435	303.6140	301.8435	0.00
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00
13/02/2009	GOVI On 05-November-09			jGovi	310.0300	308.2175	310.0310	308.2175	0.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 07-May-09			Index Future	338.7500	338.7520	338.7520	338.7520	2.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 06-August-09			Index Future	347.2500	347.2500	347.2500	347.2500	0.00
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00
13/02/2009	ILBI On 05-November-09			Index Future	350.7900	350.6130	350.7890	350.6130	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J153 On 31-August-10			jSwap	8.9300	8.8880	0.0268	0.0260	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J157 On 15-September-15			jSwap	8.7600	8.8840	0.0264	0.0198	0.00
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00
13/02/2009	J186 On 21-December-26			jSwap	8.1100	8.2420	0.0567	0.0689	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J201 On 22-December-14			jSwap	8.5400	8.6510	0.0490	0.0541	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J203 On 15-September-17			jSwap	8.8000	8.9320	0.0837	0.0921	0.00
13/02/2009	J204 On 21-December-18			jSwap	8.6500	8.7870	0.0773	0.0865	0.00
13/02/2009	J204 On 21-December-18			jSwap	8.6500	8.7870	0.0773	0.0865	0.00
13/02/2009	J204 On 21-December-18			jSwap	8.6500	8.7870	0.0773	0.0865	0.00
13/02/2009	J204 On 21-December-18			jSwap	8.6500	8.7870	0.0773	0.0865	0.00
13/02/2009	J204 On 21-December-18			jSwap	8.6500	8.7870	0.0773	0.0865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	JFRA On 07-May-09			jFra	7.6600	7.5960	0.0187	0.0186	0.00
13/02/2009	JFRA On 07-May-09			jFra	7.6600	7.5960	0.0187	0.0186	0.00
13/02/2009	JFRA On 07-May-09			jFra	7.6600	7.5960	0.0187	0.0186	0.00
13/02/2009	JFRA On 07-May-09			jFra	7.6600	7.5960	0.0187	0.0186	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 06-August-09			jFra	6.8300	6.7430	0.0167	0.0165	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JFRA On 05-November-09			jFra	7.0600	6.9960	0.0173	0.0171	0.00
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00
13/02/2009	JN02 On 07-May-09			jNote	7.5300	7.4940	0.1385	0.1379	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN02 On 06-August-09			jNote	7.6000	7.5820	0.1398	0.1395	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 07-May-09			jNote	8.1700	8.2780	0.3343	0.3383	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN05 On 06-August-09			jNote	8.2400	8.3630	0.3377	0.3422	0.00
13/02/2009	JN10 On 07-May-09			jNote	8.4200	8.5590	0.5684	0.5752	0.00
13/02/2009	JN10 On 07-May-09			jNote	8.4200	8.5590	0.5684	0.5752	0.00
13/02/2009	JN10 On 07-May-09			jNote	8.4200	8.5590	0.5684	0.5752	0.00
13/02/2009	JN10 On 07-May-09			jNote	8.4200	8.5590	0.5684	0.5752	0.00
13/02/2009	JN10 On 07-May-09			jNote	8.4200	8.5590	0.5684	0.5752	0.00
13/02/2009	JN10 On 07-May-09			jNote	8.4200	8.5590	0.5684	0.5752	0.00
13/02/2009	JN10 On 07-May-09			jNote	8.4200	8.5590	0.5684	0.5752	0.00
13/02/2009	JN10 On 07-May-09			jNote	8.4200	8.5590	0.5684	0.5752	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JN10 On 06-August-09			jNote	8.4400	8.5850	0.5687	0.5755	0.00
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00
13/02/2009	JROD On 27-February-09			jRod	11.0900	11.0950	0.0085	0.0080	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 31-March-09			jRod	10.6400	10.6460	0.0073	0.0067	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 30-April-09			jRod	10.1800	10.1880	0.0061	0.0056	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00
13/02/2009	JROD On 29-May-09			jRod	10.4300	10.4450	0.0129	0.0123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	JROD On 30-June-09			jRod	9.8600	9.8950	0.0100	0.0095	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 07-May-09			Index Future	282.9700	280.5680	282.9690	280.5680	0.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 06-August-09			Index Future	289.9400	287.4740	289.9370	287.4740	3.00
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00
13/02/2009	OTH1 On 05-November-09			Index Future	296.0700	293.5450	296.0650	293.5450	0.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 07-May-09			Bond Future	6.1200	6.1510	111.0457	110.9985	4652.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 06-August-09			Bond Future	5.6100	5.6630	113.2631	113.2099	0.00
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00
13/02/2009	R153 On 05-November-09			Bond Future	5.0300	5.0990	108.7342	108.6767	0.00
13/02/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1284	1236	1284	1236	0.00
13/02/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	87	96	87	96	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 04-February-10			Bond Future	7.8500	7.9660	130.6350	130.0548	0.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 07-May-09			Bond Future	7.8400	7.9320	129.9717	129.4360	10895.00
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	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
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	5000.00
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	5000.00
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	5000.00
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	5000.00
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	5000.00
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	5000.00
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	5000.00
13/02/2009	R157 On 06-August-09			Bond Future	7.8000	7.8950	132.7341	132.1830	5000.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 05-November-09			Bond Future	7.8200	7.9220	128.3230	127.7606	0.00
13/02/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	1666	1508	1666	1508	386.00
13/02/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	5128	5505	5128	5505	0.00
13/02/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	4692	4441	4692	4441	0.00
13/02/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6410	6722	6410	6722	0.00
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00
13/02/2009	R186 On 04-February-10			Bond Future	8.3500	8.4860	120.6676	119.3097	0.00
13/02/2009	R186 On 07-May-09			Bond Future	8.3600	8.4780	123.6663	122.4007	8828.00
13/02/2009	R186 On 07-May-09			Bond Future	8.3600	8.4780	123.6663	122.4007	8828.00
13/02/2009	R186 On 07-May-09			Bond Future	8.3600	8.4780	123.6663	122.4007	8828.00
13/02/2009	R186 On 07-May-09			Bond Future	8.3600	8.4780	123.6663	122.4007	8828.00
13/02/2009	R186 On 07-May-09			Bond Future	8.3600	8.4780	123.6663	122.4007	8828.00
13/02/2009	R186 On 07-May-09			Bond Future	8.3600	8.4780	123.6663	122.4007	8828.00
13/02/2009	R186 On 07-May-09			Bond Future	8.3600	8.4780	123.6663	122.4007	8828.00
13/02/2009	R186 On 07-May-09			Bond Future	8.3600	8.4780	123.6663	122.4007	8828.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 06-August-09			Bond Future	8.3200	8.4490	121.2753	119.9729	2500.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00
13/02/2009	R186 On 05-November-09			Bond Future	8.3300	8.4610	123.6387	122.3173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	8044	7512	8044	7512	5000.00
13/02/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	17116	17905	17116	17905	0.00
13/02/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	695	590	695	590	97.00
13/02/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	22699	23860	22699	23860	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R196 On 07-May-09			Bond Future	9.2400	9.2350	102.1544	102.1544	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 04-February-10			Bond Future	7.6100	7.6940	105.7601	105.4028	0.00
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00
13/02/2009	R201 On 07-May-09			Bond Future	7.7400	7.8070	107.9489	107.6176	2.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 06-August-09			Bond Future	7.6300	7.7090	106.0688	105.7260	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09			Bond Future	7.6100	7.6890	108.1435	107.7964	0.00
13/02/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	4161	3997	4161	3997	0.00
13/02/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4626	4809	4626	4809	0.00
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00
13/02/2009	R203 On 04-February-10			Bond Future	8.3500	8.4670	102.7831	102.1395	0.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 07-May-09			Bond Future	8.3600	8.4580	100.6602	100.0548	15.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 06-August-09			Bond Future	8.3000	8.4100	103.0422	102.4242	0.00
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00
13/02/2009	R203 On 05-November-09			Bond Future	8.3200	8.4290	100.8835	100.2456	0.00
13/02/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	4233	3987	4233	3987	0.00
13/02/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8997	9389	8997	9389	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 04-February-10			Bond Future	8.3900	8.5200	98.6657	97.8926	0.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 07-May-09			Bond Future	8.3900	8.5060	100.5492	99.8294	28.00
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00
13/02/2009	R204 On 06-August-09			Bond Future	8.3500	8.4680	98.8716	98.1364	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09			Bond Future	8.3600	8.4860	100.8064	100.0479	0.00
13/02/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	4602	4310	4602	4310	0.00
13/02/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	10145	10611	10145	10611	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 04-February-10			Bond Future	7.5400	7.6170	100.3758	100.1185	0.00
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00
13/02/2009	R206 On 07-May-09			Bond Future	7.7000	7.7630	101.6308	101.3925	2037.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 06-August-09			Bond Future	7.5800	7.6490	100.2546	100.0112	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09			Bond Future	7.5500	7.6200	102.2160	101.9660	0.00
13/02/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	3530	3410	3530	3410	0.00
13/02/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3703	3833	3703	3833	0.00
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00
13/02/2009	R207 On 04-February-10			Bond Future	8.4200	8.5920	92.7221	91.6462	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 07-May-09			Bond Future	8.4200	8.5740	94.1909	93.1850	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 06-August-09			Bond Future	8.3800	8.5430	92.7687	91.7348	0.00
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00
13/02/2009	R207 On 05-November-09			Bond Future	8.3900	8.5600	94.5801	93.5235	0.00
13/02/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	4775	4366	4775	4366	0.00
13/02/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10746	11394	10746	11394	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 04-February-10			Bond Future	8.6100	8.7990	89.2855	88.0715	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 07-May-09			Bond Future	8.4600	8.6370	88.0924	86.9116	0.00
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00
13/02/2009	R208 On 06-August-09			Bond Future	8.4600	8.6360	89.9802	88.7852	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R208 On 05-November-09			Bond Future	8.5100	8.6930	88.0794	86.8780	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 04-February-10			Bond Future	8.1600	8.3200	81.7678	80.3288	0.00
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00
13/02/2009	R209 On 07-May-09			Bond Future	8.1700	8.3240	79.9173	78.5713	5493.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 06-August-09			Bond Future	8.1400	8.2980	81.8032	80.4259	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	R209 On 05-November-09			Bond Future	8.1500	8.3040	80.2575	78.8479	0.00
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00
13/02/2009	TRT1 On 07-May-09			Index Future	292.5200	290.8000	292.5180	290.8000	0.00
13/02/2009	TRT1 On 06-August-09			Index Future	299.7200	297.9590	299.7210	297.9590	100.00
13/02/2009	TRT1 On 06-August-09			Index Future	299.7200	297.9590	299.7210	297.9590	100.00
13/02/2009	TRT1 On 06-August-09			Index Future	299.7200	297.9590	299.7210	297.9590	100.00
13/02/2009	TRT1 On 06-August-09			Index Future	299.7200	297.9590	299.7210	297.9590	100.00
13/02/2009	TRT1 On 06-August-09			Index Future	299.7200	297.9590	299.7210	297.9590	100.00
13/02/2009	TRT1 On 06-August-09			Index Future	299.7200	297.9590	299.7210	297.9590	100.00
13/02/2009	TRT1 On 06-August-09			Index Future	299.7200	297.9590	299.7210	297.9590	100.00
13/02/2009	TRT1 On 06-August-09			Index Future	299.7200	297.9590	299.7210	297.9590	100.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	TRT1 On 05-November-09			Index Future	306.0600	304.2510	306.0560	304.2510	0.00
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00
13/02/2009	ZAAD On 16-March-09			Currency Future	6.6700	6.5752	6.6712	6.5752	12985.00
13/02/2009	ZAAD On 12-June-09			Currency Future	6.7500	6.6517	6.7487	6.6517	1370.00
13/02/2009	ZAAD On 12-June-09			Currency Future	6.7500	6.6517	6.7487	6.6517	1370.00
13/02/2009	ZAAD On 12-June-09			Currency Future	6.7500	6.6517	6.7487	6.6517	1370.00
13/02/2009	ZAAD On 12-June-09			Currency Future	6.7500	6.6517	6.7487	6.6517	1370.00
13/02/2009	ZAAD On 12-June-09			Currency Future	6.7500	6.6517	6.7487	6.6517	1370.00
13/02/2009	ZAAD On 12-June-09			Currency Future	6.7500	6.6517	6.7487	6.6517	1370.00
13/02/2009	ZAAD On 12-June-09			Currency Future	6.7500	6.6517	6.7487	6.6517	1370.00
13/02/2009	ZAAD On 12-June-09			Currency Future	6.7500	6.6517	6.7487	6.6517	1370.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 14-September-09			Currency Future	6.8200	6.7200	6.8193	6.7200	140.00
13/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	420	378	420	378	0.00
13/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	321	376	321	376	0.00
13/02/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	545	502	545	502	0.00
13/02/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	476	532	476	532	0.00
13/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	509	468	509	468	0.00
13/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	540	598	540	598	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	475	438	475	438	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	606	668	606	668	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	444	410	444	410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	675	740	675	740	0.00
13/02/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	107	89	107	89	0.00
13/02/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	385	464	385	464	0.00
13/02/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	178	160	178	160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	178	160	178	160	0.00
13/02/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	829	908	829	908	0.00
13/02/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	359	330	359	330	0.00
13/02/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	840	910	840	910	0.00
13/02/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	625	578	625	578	0.00
13/02/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	356	408	356	408	0.00
13/02/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	584	540	584	540	0.00
13/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	584	540	584	540	0.00
13/02/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	414	470	414	470	0.00
13/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	414	470	414	470	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	411	379	411	379	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	742	809	742	809	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	376	346	376	346	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	806	876	806	876	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	312	287	312	287	0.00
13/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	312	287	312	287	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	943	1017	943	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	943	1017	943	1017	0.00
13/02/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	284	261	284	261	0.00
13/02/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1014	1091	1014	1091	0.00
13/02/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1014	1091	1014	1091	0.00