



Derivatives Weekly Statistics Report

From 2009/03/23 To 2009/03/27

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 15-March-10			Currency Future	10.1200	9.9464	10.1216	9.9464	0.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 12-June-09			Currency Future	9.7300	9.5694	9.7326	9.5694	158124.00
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	0.00
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	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
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	0.00
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	0.00
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	0.00
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	0.00
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	0.00
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	0.00
27/03/2009	\$ / R On 14-June-10			Currency Future	10.2100	10.0319	10.2088	10.0319	0.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-September-09			Currency Future	9.8700	9.7060	9.8720	9.7060	2253.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-December-09			Currency Future	10.0000	9.8269	9.9963	9.8269	605.00
27/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	681	609	681	609	0.00
27/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	709	803	709	803	0.00
27/03/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	544	474	544	474	0.00
27/03/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	972	1068	972	1068	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
27/03/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	303	255	303	255	0.00
27/03/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	771	886	771	886	0.00
27/03/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	473	410	473	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
27/03/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	473	410	473	410	0.00
27/03/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	473	410	473	410	0.00
27/03/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1101	1204	1101	1204	0.00
27/03/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1101	1204	1101	1204	0.00
27/03/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1101	1204	1101	1204	0.00
27/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	625	590	625	590	0.00
27/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	625	590	625	590	0.00
27/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	625	590	625	590	0.00
27/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1429	1563	1429	1563	0.00
27/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1429	1563	1429	1563	0.00
27/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1429	1563	1429	1563	0.00
27/03/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	601	568	601	568	0.00
27/03/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1505	1641	1505	1641	0.00
27/03/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	344	290	344	290	0.00
27/03/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	344	290	344	290	0.00
27/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	344	290	344	290	0.00
27/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	344	290	344	290	0.00
27/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	344	290	344	290	0.00
27/03/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	662	770	662	770	0.00
27/03/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	662	770	662	770	0.00
27/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	662	770	662	770	0.00
27/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	662	770	662	770	0.00
27/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	662	770	662	770	0.00
27/03/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	507	441	507	441	0.00
27/03/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	507	441	507	441	0.00
27/03/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	507	441	507	441	0.00
27/03/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1035	1135	1035	1135	0.00
27/03/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1035	1135	1035	1135	0.00
27/03/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1035	1135	1035	1135	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
27/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	833	781	833	781	0.00
27/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	937	1054	937	1054	0.00
27/03/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	594	528	594	528	0.00
27/03/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	872	972	872	972	0.00
27/03/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	481	455	481	455	0.00
27/03/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	481	455	481	455	0.00
27/03/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	481	455	481	455	0.00
27/03/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	481	455	481	455	0.00
27/03/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	481	455	481	455	0.00
27/03/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1984	2128	1984	2128	0.00
27/03/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1984	2128	1984	2128	0.00
27/03/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1984	2128	1984	2128	0.00
27/03/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1984	2128	1984	2128	0.00
27/03/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1984	2128	1984	2128	0.00
27/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1196	1050	1196	1050	0.00
27/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	63	81	63	81	0.00
27/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	800	680	800	680	0.00
27/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	167	211	167	211	0.00
27/03/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	118	91	118	91	0.00
27/03/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1685	1821	1685	1821	0.00
27/03/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	156	122	156	122	0.00
27/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	156	122	156	122	0.00
27/03/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	156	122	156	122	0.00
27/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	156	122	156	122	0.00
27/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	156	122	156	122	0.00
27/03/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1473	1603	1473	1603	0.00
27/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1473	1603	1473	1603	0.00
27/03/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1473	1603	1473	1603	0.00
27/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1473	1603	1473	1603	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
27/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1473	1603	1473	1603	0.00
27/03/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	1699	1574	1699	1574	0.00
27/03/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	203	247	203	247	0.00
27/03/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	986	924	986	924	0.00
27/03/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	690	797	690	797	0.00
27/03/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	257	237	257	237	0.00
27/03/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3560	3711	3560	3711	0.00
27/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1478	1372	1478	1372	0.00
27/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1478	1372	1478	1372	0.00
27/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1478	1372	1478	1372	0.00
27/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	282	345	282	345	0.00
27/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	282	345	282	345	0.00
27/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	282	345	282	345	0.00
27/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1121	1048	1121	1048	0.00
27/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1121	1048	1121	1048	0.00
27/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1121	1048	1121	1048	0.00
27/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	525	621	525	621	0.00
27/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	525	621	525	621	0.00
27/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	525	621	525	621	0.00
27/03/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	949	879	949	879	0.00
27/03/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	949	879	949	879	0.00
27/03/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	949	879	949	879	0.00
27/03/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1178	1282	1178	1282	0.00
27/03/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1178	1282	1178	1282	0.00
27/03/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1178	1282	1178	1282	0.00
27/03/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	1299	1201	1299	1201	0.00
27/03/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	678	754	678	754	0.00
27/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2366	2217	2366	2217	0.00
27/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	70	91	70	91	0.00

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27/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1856	1724	1856	1724	0.00
27/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	159	197	159	197	0.00
27/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	518	490	518	490	0.00
27/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1821	1963	1821	1963	0.00
27/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	803	722	803	722	0.00
27/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	531	616	531	616	0.00
27/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	761	681	761	681	0.00
27/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	589	675	589	675	0.00
27/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	721	644	721	644	0.00
27/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	649	738	649	738	0.00
27/03/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	611	567	611	567	0.00
27/03/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2189	2321	2189	2321	0.00
27/03/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	593	551	593	551	0.00
27/03/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2271	2404	2271	2404	0.00
27/03/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1573	1457	1573	1457	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
27/03/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1573	1457	1573	1457	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
27/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1573	1457	1573	1457	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
27/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1573	1457	1573	1457	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
27/03/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	1573	1457	1573	1457	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
27/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1573	1457	1573	1457	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
27/03/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1573	1457	1573	1457	0.00
27/03/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	451	511	451	511	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
27/03/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	451	511	451	511	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
27/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	451	511	451	511	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
27/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	451	511	451	511	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
27/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	451	511	451	511	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
27/03/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	451	511	451	511	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
27/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	451	511	451	511	0.00
27/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	373	338	373	338	0.00
27/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3402	3542	3402	3542	0.00
27/03/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	2315	2162	2315	2162	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
27/03/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	2315	2162	2315	2162	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
27/03/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	2315	2162	2315	2162	0.00
27/03/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	144	166	144	166	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
27/03/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	144	166	144	166	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
27/03/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	144	166	144	166	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
27/03/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	144	166	144	166	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1227	1133	1227	1133	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
27/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	1227	1133	1227	1133	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
27/03/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1227	1133	1227	1133	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
27/03/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	1227	1133	1227	1133	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
27/03/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1227	1133	1227	1133	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
27/03/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1227	1133	1227	1133	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
27/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	1227	1133	1227	1133	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	755	837	755	837	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
27/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	755	837	755	837	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
27/03/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	755	837	755	837	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
27/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	755	837	755	837	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
27/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	755	837	755	837	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
27/03/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	755	837	755	837	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
27/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	755	837	755	837	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
27/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	755	837	755	837	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1057	978	1057	978	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
27/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1057	978	1057	978	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
27/03/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	1057	978	1057	978	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
27/03/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	1057	978	1057	978	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
27/03/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1057	978	1057	978	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
27/03/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1057	978	1057	978	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
27/03/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	1057	978	1057	978	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	985	1081	985	1081	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
27/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	985	1081	985	1081	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
27/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	985	1081	985	1081	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
27/03/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	985	1081	985	1081	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
27/03/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	985	1081	985	1081	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
27/03/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	985	1081	985	1081	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
27/03/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	985	1081	985	1081	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	508	472	508	472	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
27/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	508	472	508	472	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
27/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	508	472	508	472	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
27/03/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	508	472	508	472	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
27/03/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	508	472	508	472	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	2736	2876	2736	2876	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
27/03/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	2736	2876	2736	2876	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
27/03/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2736	2876	2736	2876	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
27/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	2736	2876	2736	2876	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
27/03/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	2736	2876	2736	2876	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
27/03/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	2736	2876	2736	2876	0.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 12-June-09			Currency Future	13.9700	13.8845	13.9676	13.8845	11299.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-September-09			Currency Future	14.1800	14.0911	14.1753	14.0911	3466.00
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00
27/03/2009	£ / R On 14-December-09			Currency Future	14.3600	14.2778	14.3633	14.2778	5.00
27/03/2009	£ / R On 12-June-09	9.00	Call	Currency Future	542	539	542	539	0.00
27/03/2009	£ / R On 12-June-09	9.00	Put	Currency Future	624	704	624	704	0.00
27/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1113	1171	1113	1171	0.00
27/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1200	1344	1200	1344	0.00
27/03/2009	£ / R On 12-June-09	10.00	Call	Currency Future	506	505	506	505	0.00
27/03/2009	£ / R On 12-June-09	10.25	Call	Currency Future	506	505	506	505	0.00
27/03/2009	£ / R On 12-June-09	9.50	Call	Currency Future	506	505	506	505	0.00
27/03/2009	£ / R On 12-June-09	8.75	Call	Currency Future	506	505	506	505	0.00
27/03/2009	£ / R On 12-June-09	10.00	Put	Currency Future	689	771	689	771	0.00
27/03/2009	£ / R On 12-June-09	10.25	Put	Currency Future	689	771	689	771	0.00
27/03/2009	£ / R On 12-June-09	9.50	Put	Currency Future	689	771	689	771	0.00
27/03/2009	£ / R On 12-June-09	8.75	Put	Currency Future	689	771	689	771	0.00
27/03/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1150	1208	1150	1208	0.00
27/03/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1137	1280	1137	1280	0.00
27/03/2009	£ / R On 12-June-09	8.50	Call	Currency Future	367	367	367	367	0.00
27/03/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1049	1132	1049	1132	0.00
27/03/2009	£ / R On 14-September-09	6.75	Call	Currency Future	546	557	546	557	0.00
27/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	546	557	546	557	0.00
27/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	546	557	546	557	0.00
27/03/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1621	1716	1621	1716	0.00
27/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1621	1716	1621	1716	0.00
27/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1621	1716	1621	1716	0.00
27/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	678	686	678	686	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
27/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1353	1445	1353	1445	0.00
27/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	593	603	593	603	0.00
27/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	593	603	593	603	0.00
27/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	593	603	593	603	0.00
27/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1518	1611	1518	1611	0.00
27/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1518	1611	1518	1611	0.00
27/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1518	1611	1518	1611	0.00
27/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	626	635	626	635	0.00
27/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	626	635	626	635	0.00
27/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	626	635	626	635	0.00
27/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	626	635	626	635	0.00
27/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	626	635	626	635	0.00
27/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1451	1544	1451	1544	0.00
27/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1451	1544	1451	1544	0.00
27/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1451	1544	1451	1544	0.00
27/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1451	1544	1451	1544	0.00
27/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1451	1544	1451	1544	0.00
27/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	660	668	660	668	0.00
27/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	660	668	660	668	0.00
27/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	660	668	660	668	0.00
27/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	660	668	660	668	0.00
27/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	660	668	660	668	0.00
27/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	660	668	660	668	0.00
27/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	660	668	660	668	0.00
27/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1385	1477	1385	1477	0.00
27/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1385	1477	1385	1477	0.00
27/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1385	1477	1385	1477	0.00
27/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1385	1477	1385	1477	0.00
27/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1385	1477	1385	1477	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
27/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1385	1477	1385	1477	0.00
27/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1385	1477	1385	1477	0.00
27/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	367	367	367	367	0.00
27/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1049	1132	1049	1132	0.00
27/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	336	337	336	337	0.00
27/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1118	1203	1118	1203	0.00
27/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	660	668	660	668	0.00
27/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1385	1477	1385	1477	0.00
27/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	561	572	561	572	0.00
27/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	561	572	561	572	0.00
27/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	561	572	561	572	0.00
27/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1586	1681	1586	1681	0.00
27/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1586	1681	1586	1681	0.00
27/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1586	1681	1586	1681	0.00
27/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	720	731	720	731	0.00
27/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	720	731	720	731	0.00
27/03/2009	£ / R On 14-September-09	8.00	Call	Currency Future	720	731	720	731	0.00
27/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1245	1340	1245	1340	0.00
27/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1245	1340	1245	1340	0.00
27/03/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1245	1340	1245	1340	0.00
27/03/2009	£ / R On 12-June-09	9.00	Call	Currency Future	444	445	444	445	0.00
27/03/2009	£ / R On 12-June-09	9.00	Put	Currency Future	826	911	826	911	0.00
27/03/2009	£ / R On 14-September-09	6.75	Call	Currency Future	488	500	488	500	0.00
27/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	488	500	488	500	0.00
27/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	488	500	488	500	0.00
27/03/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1763	1859	1763	1859	0.00
27/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1763	1859	1763	1859	0.00
27/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1763	1859	1763	1859	0.00
27/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	474	487	474	487	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
27/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	474	487	474	487	0.00
27/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	474	487	474	487	0.00
27/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1799	1895	1799	1895	0.00
27/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1799	1895	1799	1895	0.00
27/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1799	1895	1799	1895	0.00
27/03/2009	£ / R On 12-June-09	8.00	Call	Currency Future	11	13	11	13	0.00
27/03/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3843	3929	3843	3929	0.00
27/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	22	26	22	26	0.00
27/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3305	3391	3305	3391	0.00
27/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	15	18	15	18	0.00
27/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3598	3683	3598	3683	0.00
27/03/2009	£ / R On 12-June-09	8.00	Call	Currency Future	13	15	13	15	0.00
27/03/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3745	3830	3745	3830	0.00
27/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	390	394	390	394	0.00
27/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	973	1059	973	1059	0.00
27/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	692	704	692	704	0.00
27/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	692	704	692	704	0.00
27/03/2009	£ / R On 14-September-09	8.00	Call	Currency Future	692	704	692	704	0.00
27/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1317	1412	1317	1412	0.00
27/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1317	1412	1317	1412	0.00
27/03/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1317	1412	1317	1412	0.00
27/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	502	514	502	514	0.00
27/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	502	514	502	514	0.00
27/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	502	514	502	514	0.00
27/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1727	1823	1727	1823	0.00
27/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1727	1823	1727	1823	0.00
27/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1727	1823	1727	1823	0.00
27/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	580	575	580	575	0.00
27/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	562	641	562	641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	£ / R On 14-September-09	265.00	Call	Currency Future	964	968	964	968	0.00
27/03/2009	£ / R On 14-September-09	265.00	Put	Currency Future	789	877	789	877	0.00
27/03/2009	£ / R On 14-September-09	9.25	Call	Currency Future	904	910	904	910	0.00
27/03/2009	£ / R On 14-September-09	9.25	Put	Currency Future	879	969	879	969	0.00
27/03/2009	£ / R On 14-September-09	9.00	Call	Currency Future	735	745	735	745	0.00
27/03/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1209	1304	1209	1304	0.00
27/03/2009	£ / R On 14-September-09	9.25	Call	Currency Future	577	587	577	587	0.00
27/03/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1552	1646	1552	1646	0.00
27/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1269	1325	1269	1325	0.00
27/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	956	1097	956	1097	0.00
27/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1077	1136	1077	1136	0.00
27/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1264	1409	1264	1409	0.00
27/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1043	1103	1043	1103	0.00
27/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1330	1475	1330	1475	0.00
27/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1011	1071	1011	1071	0.00
27/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1398	1543	1398	1543	0.00
27/03/2009	£ / R On 14-December-09	9.25	Call	Currency Future	884	937	884	937	0.00
27/03/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1671	1809	1671	1809	0.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 12-June-09			Currency Future	12.9500	12.9715	12.9538	12.9715	16255.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-September-09			Currency Future	13.1500	13.1624	13.1450	13.1624	217.00
27/03/2009	€ / R On 14-December-09			Currency Future	13.3200	13.3329	13.3170	13.3329	0.00
27/03/2009	€ / R On 14-December-09			Currency Future	13.3200	13.3329	13.3170	13.3329	0.00
27/03/2009	€ / R On 14-December-09			Currency Future	13.3200	13.3329	13.3170	13.3329	0.00
27/03/2009	€ / R On 14-December-09			Currency Future	13.3200	13.3329	13.3170	13.3329	0.00
27/03/2009	€ / R On 14-December-09			Currency Future	13.3200	13.3329	13.3170	13.3329	0.00
27/03/2009	€ / R On 14-December-09			Currency Future	13.3200	13.3329	13.3170	13.3329	0.00
27/03/2009	€ / R On 14-December-09			Currency Future	13.3200	13.3329	13.3170	13.3329	0.00
27/03/2009	€ / R On 14-December-09			Currency Future	13.3200	13.3329	13.3170	13.3329	0.00
27/03/2009	€ / R On 14-September-09	7.45	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	6.90	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.65	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.90	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.15	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.40	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.65	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.65	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.40	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.65	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.90	Call	Currency Future	827	848	827	848	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
27/03/2009	€ / R On 14-September-09	11.15	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.40	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.65	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.40	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.60	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.85	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.60	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.60	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.50	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.50	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.55	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.80	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.05	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.45	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.70	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.45	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.00	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.75	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.00	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.55	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	6.80	Call	Currency Future	827	848	827	848	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
27/03/2009	€ / R On 14-September-09	12.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.45	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.70	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	6.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.85	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.60	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	14.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.35	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.60	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	14.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.45	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.70	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.45	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	14.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	13.55	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.80	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.05	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.55	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.75	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.35	Call	Currency Future	827	848	827	848	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
27/03/2009	€ / R On 14-September-09	11.85	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.35	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.85	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.35	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.85	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.35	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.25	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.75	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.25	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.75	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.25	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.80	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.50	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	12.00	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.50	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	11.00	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.50	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.35	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.15	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.75	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.55	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.70	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.90	Call	Currency Future	827	848	827	848	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
27/03/2009	€ / R On 14-September-09	9.70	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.50	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.80	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.40	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.40	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	10.00	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.80	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.60	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.40	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.45	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.35	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.25	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.15	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.05	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.85	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.75	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.85	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.80	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.70	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	9.00	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.90	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.65	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.55	Call	Currency Future	827	848	827	848	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
27/03/2009	€ / R On 14-September-09	8.45	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.35	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.25	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.15	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.05	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.95	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.85	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.90	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.80	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.70	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.80	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.60	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.70	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.60	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.20	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.10	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.00	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.90	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.50	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.40	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	8.30	Call	Currency Future	827	848	827	848	0.00
27/03/2009	€ / R On 14-September-09	7.45	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	6.90	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.65	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.90	Put	Currency Future	832	836	832	836	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
27/03/2009	€ / R On 14-September-09	12.15	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.40	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.65	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.65	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.40	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.65	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.90	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.15	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.40	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.65	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.40	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.60	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.85	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.60	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.60	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.50	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.50	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.55	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.05	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.45	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.70	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.45	Put	Currency Future	832	836	832	836	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
27/03/2009	€ / R On 14-September-09	7.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.00	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.75	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.00	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.55	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	6.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.45	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.70	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	6.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.85	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.60	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	14.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.35	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.60	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	14.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	13.45	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.70	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.45	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	14.30	Put	Currency Future	832	836	832	836	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
27/03/2009	€ / R On 14-September-09	13.55	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.05	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.55	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.75	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.35	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.85	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.35	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.85	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.35	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.85	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.35	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.25	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.75	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.25	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.75	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.25	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.50	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	12.00	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.50	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	11.00	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.50	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.35	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.15	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.75	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.55	Put	Currency Future	832	836	832	836	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
27/03/2009	€ / R On 14-September-09	9.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.70	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.90	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.70	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.50	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.40	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.40	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	10.00	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.60	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.40	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.45	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.35	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.25	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.15	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.05	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.85	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.75	Put	Currency Future	832	836	832	836	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
27/03/2009	€ / R On 14-September-09	8.85	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.70	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	9.00	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.90	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.65	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.55	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.45	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.35	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.25	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.15	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.05	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.95	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.85	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.90	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.70	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.80	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.60	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.70	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.60	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.20	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.10	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.00	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	7.90	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.50	Put	Currency Future	832	836	832	836	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
27/03/2009	€ / R On 14-September-09	8.40	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 14-September-09	8.30	Put	Currency Future	832	836	832	836	0.00
27/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	300	313	300	313	0.00
27/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	996	991	996	991	0.00
27/03/2009	€ / R On 14-September-09	265.00	Call	Currency Future	563	580	563	580	0.00
27/03/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1318	1318	1318	1318	0.00
27/03/2009	€ / R On 14-September-09	8.75	Call	Currency Future	738	758	738	758	0.00
27/03/2009	€ / R On 14-September-09	8.75	Put	Currency Future	993	996	993	996	0.00
27/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	178	188	178	188	0.00
27/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1374	1366	1374	1366	0.00
27/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	6.75	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	6.50	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	6.25	Call	Currency Future	315	328	315	328	0.00
27/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	961	957	961	957	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
27/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	6.75	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	6.50	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	6.25	Put	Currency Future	961	957	961	957	0.00
27/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	555	572	555	572	0.00
27/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	501	501	501	501	0.00
27/03/2009	€ / R On 12-June-09	8.20	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	8.30	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	479	495	479	495	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
27/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	6.75	Call	Currency Future	479	495	479	495	0.00
27/03/2009	€ / R On 12-June-09	8.20	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	8.30	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	6.75	Put	Currency Future	625	623	625	623	0.00
27/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	198	209	198	209	0.00
27/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	198	209	198	209	0.00
27/03/2009	€ / R On 12-June-09	8.55	Call	Currency Future	198	209	198	209	0.00
27/03/2009	€ / R On 12-June-09	8.45	Call	Currency Future	198	209	198	209	0.00
27/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	198	209	198	209	0.00
27/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1294	1287	1294	1287	0.00
27/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1294	1287	1294	1287	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
27/03/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1294	1287	1294	1287	0.00
27/03/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1294	1287	1294	1287	0.00
27/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1294	1287	1294	1287	0.00
27/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	178	188	178	188	0.00
27/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	178	188	178	188	0.00
27/03/2009	€ / R On 12-June-09	9.05	Call	Currency Future	178	188	178	188	0.00
27/03/2009	€ / R On 12-June-09	8.95	Call	Currency Future	178	188	178	188	0.00
27/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	178	188	178	188	0.00
27/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1374	1366	1374	1366	0.00
27/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1374	1366	1374	1366	0.00
27/03/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1374	1366	1374	1366	0.00
27/03/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1374	1366	1374	1366	0.00
27/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1374	1366	1374	1366	0.00
27/03/2009	€ / R On 14-September-09	265.00	Call	Currency Future	413	429	413	429	0.00
27/03/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1668	1666	1668	1666	0.00
27/03/2009	€ / R On 14-September-09	8.00	Call	Currency Future	483	500	483	500	0.00
27/03/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1488	1488	1488	1488	0.00
27/03/2009	€ / R On 14-September-09	7.75	Call	Currency Future	454	470	454	470	0.00
27/03/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1559	1558	1559	1558	0.00
27/03/2009	€ / R On 14-September-09	16.05	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.85	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.75	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.55	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.30	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.20	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.10	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.80	Call	Currency Future	908	929	908	929	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
27/03/2009	€ / R On 14-September-09	16.70	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.10	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.00	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.80	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.70	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.65	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.55	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.45	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.35	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.25	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.65	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.55	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.35	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.05	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.85	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.80	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.70	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.30	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.20	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.55	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.45	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.35	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.25	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.15	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.05	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.95	Call	Currency Future	908	929	908	929	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
27/03/2009	€ / R On 14-September-09	17.85	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.75	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.10	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.70	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.50	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.30	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.20	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.50	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.30	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.20	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.10	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	18.00	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.80	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.70	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	17.05	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.95	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.85	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.75	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.65	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.55	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.45	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.35	Call	Currency Future	908	929	908	929	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
27/03/2009	€ / R On 14-September-09	16.25	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.15	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.05	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.95	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.85	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.75	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.65	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.55	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.50	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.20	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.30	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.20	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.10	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.10	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.00	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.80	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.15	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.05	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.65	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.55	Call	Currency Future	908	929	908	929	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
27/03/2009	€ / R On 14-September-09	15.30	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.80	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.65	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.80	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.70	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.50	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.10	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.50	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.55	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.45	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.35	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.25	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.40	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.30	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.20	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.10	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.00	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.90	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.80	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.70	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.15	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	15.05	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.95	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.85	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.75	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.65	Call	Currency Future	908	929	908	929	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
27/03/2009	€ / R On 14-September-09	14.55	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.45	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.35	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	908	929	908	929	0.00
27/03/2009	€ / R On 14-September-09	16.05	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.85	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.75	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.30	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.20	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.10	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.80	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.70	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.10	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.00	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.80	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.70	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.65	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.45	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.35	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.25	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.65	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.35	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.05	Put	Currency Future	713	717	713	717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	€ / R On 14-September-09	17.85	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.80	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.70	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.30	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.20	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.45	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.35	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.25	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.15	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.05	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.95	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.85	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.75	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.10	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.70	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.50	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.30	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.20	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.50	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.30	Put	Currency Future	713	717	713	717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	€ / R On 14-September-09	18.20	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.10	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	18.00	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.80	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.70	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	17.05	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.95	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.85	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.75	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.65	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.45	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.35	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.25	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.15	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.05	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.95	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.85	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.75	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.65	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.50	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.20	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.30	Put	Currency Future	713	717	713	717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	€ / R On 14-September-09	16.20	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.10	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.10	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	16.00	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.80	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.15	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.05	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.65	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.30	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.80	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.65	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.80	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.70	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.50	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.10	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.50	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.45	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.35	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.25	Put	Currency Future	713	717	713	717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	€ / R On 14-September-09	15.40	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.30	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.20	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.10	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.00	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.90	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.80	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.70	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.15	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	15.05	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.95	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.85	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.75	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.65	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.55	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.45	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.35	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	713	717	713	717	0.00
27/03/2009	€ / R On 14-December-09	9.00	Call	Currency Future	1104	1100	1104	1100	0.00
27/03/2009	€ / R On 14-December-09	9.00	Put	Currency Future	987	967	987	967	0.00
27/03/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1145	1141	1145	1141	0.00
27/03/2009	€ / R On 14-December-09	10.00	Put	Currency Future	928	908	928	908	0.00
27/03/2009	€ / R On 14-December-09	8.25	Call	Currency Future	886	885	886	885	0.00
27/03/2009	€ / R On 14-December-09	8.75	Call	Currency Future	886	885	886	885	0.00
27/03/2009	€ / R On 14-December-09	9.50	Call	Currency Future	886	885	886	885	0.00
27/03/2009	€ / R On 14-December-09	10.00	Call	Currency Future	886	885	886	885	0.00
27/03/2009	€ / R On 14-December-09	9.25	Call	Currency Future	886	885	886	885	0.00
27/03/2009	€ / R On 14-December-09	8.25	Put	Currency Future	1369	1352	1369	1352	0.00
27/03/2009	€ / R On 14-December-09	8.75	Put	Currency Future	1369	1352	1369	1352	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
27/03/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1369	1352	1369	1352	0.00
27/03/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1369	1352	1369	1352	0.00
27/03/2009	€ / R On 14-December-09	9.25	Put	Currency Future	1369	1352	1369	1352	0.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	AL13 On 07-May-09			Index Future	241.8800	242.3020	241.8830	242.3020	7.00
27/03/2009	ALBI On 07-May-09			Index Future	288.9200	288.9180	288.9150	288.9180	686.00
27/03/2009	ALBI On 07-May-09			Index Future	288.9200	288.9180	288.9150	288.9180	686.00
27/03/2009	ALBI On 07-May-09			Index Future	288.9200	288.9180	288.9150	288.9180	686.00
27/03/2009	ALBI On 07-May-09			Index Future	288.9200	288.9180	288.9150	288.9180	686.00
27/03/2009	ALBI On 07-May-09			Index Future	288.9200	288.9180	288.9150	288.9180	686.00
27/03/2009	ALBI On 07-May-09			Index Future	288.9200	288.9180	288.9150	288.9180	686.00
27/03/2009	ALBI On 07-May-09			Index Future	288.9200	288.9180	288.9150	288.9180	686.00
27/03/2009	ALBI On 07-May-09			Index Future	288.9200	288.9180	288.9150	288.9180	686.00
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	0.00
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	0.00
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	0.00
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	0.00
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	0.00
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	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
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	0.00
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	0.00
27/03/2009	ALBI On 06-August-09			Index Future	294.7300	294.7260	294.7280	294.7260	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	ALBI On 05-November-09			Index Future	286.0600	286.0630	286.0590	286.0630	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 07-May-09			Index Future	123.4400	123.9460	123.4390	123.9460	0.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	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
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 06-August-09			Index Future	125.9200	126.4380	125.9230	126.4380	2.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	CRD1 On 05-November-09			Index Future	128.1500	128.6690	128.1460	128.6690	0.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 07-May-09			jGovi	290.9000	290.9785	290.9000	290.9785	186.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	GOVI On 06-August-09			jGovi	296.7500	296.8285	296.7540	296.8285	6.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	GOVI On 05-November-09			jGovi	301.9900	302.0645	301.9935	302.0645	0.00
27/03/2009	ILBI On 07-May-09			Index Future	342.3000	342.3040	342.3040	342.3040	2.00
27/03/2009	ILBI On 07-May-09			Index Future	342.3000	342.3040	342.3040	342.3040	2.00
27/03/2009	ILBI On 07-May-09			Index Future	342.3000	342.3040	342.3040	342.3040	2.00
27/03/2009	ILBI On 07-May-09			Index Future	342.3000	342.3040	342.3040	342.3040	2.00
27/03/2009	ILBI On 07-May-09			Index Future	342.3000	342.3040	342.3040	342.3040	2.00
27/03/2009	ILBI On 07-May-09			Index Future	342.3000	342.3040	342.3040	342.3040	2.00
27/03/2009	ILBI On 07-May-09			Index Future	342.3000	342.3040	342.3040	342.3040	2.00
27/03/2009	ILBI On 07-May-09			Index Future	342.3000	342.3040	342.3040	342.3040	2.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	0.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	0.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	0.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	0.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	0.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	0.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	0.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	0.00
27/03/2009	ILBI On 06-August-09			Index Future	350.9800	350.9840	350.9840	350.9840	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
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	ILBI On 05-November-09			Index Future	359.6600	359.6640	359.6640	359.6640	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7540	0.0036	0.0036	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	0.00
27/03/2009	J157 On 15-September-15			jSwap	8.5400	8.5220	0.0354	0.0363	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
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J186 On 21-December-26			jSwap	8.1900	8.1910	0.0651	0.0652	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J201 On 22-December-14			jSwap	8.6000	8.5840	0.0523	0.0516	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	0.00
27/03/2009	J203 On 15-September-17			jSwap	8.6400	8.6220	0.0685	0.0675	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
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 07-May-09			jFra	8.0100	8.0410	0.0196	0.0197	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 06-August-09			jFra	6.9600	7.0060	0.0171	0.0172	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9720	0.0171	0.0171	0.00
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	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
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	0.00
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	0.00
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	0.00
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	0.00
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	0.00
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	0.00
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	0.00
27/03/2009	JN02 On 07-May-09			jNote	7.5200	7.5280	0.1383	0.1384	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5600	0.1390	0.1391	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 07-May-09			jNote	8.2400	8.2340	0.3367	0.3365	0.00
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	0.00
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	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
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	0.00
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	0.00
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	0.00
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	0.00
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	0.00
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	0.00
27/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2800	0.3397	0.3392	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4990	0.5724	0.5724	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5100	0.5725	0.5725	0.00
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	0.00
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	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
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	0.00
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	0.00
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	0.00
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	0.00
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	0.00
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	0.00
27/03/2009	JROD On 31-March-09			jRod	10.5800	10.5740	0.0071	0.0066	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 30-April-09			jRod	9.8500	9.8490	0.0053	0.0048	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 29-May-09			jRod	9.3400	9.3250	0.0041	0.0035	0.00
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	0.00
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	0.00
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	0.00
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	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
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	0.00
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	0.00
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	0.00
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	0.00
27/03/2009	JROD On 30-June-09			jRod	9.6800	9.6720	0.0091	0.0085	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 07-May-09			Index Future	278.3900	278.0820	278.3860	278.0820	0.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 06-August-09			Index Future	283.9900	283.6720	283.9880	283.6720	3.00
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	0.00
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	0.00
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	0.00
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	0.00
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	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
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	0.00
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	0.00
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	0.00
27/03/2009	OTH1 On 05-November-09			Index Future	289.0000	288.6760	289.0020	288.6760	0.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 07-May-09			Bond Future	6.6800	6.5380	110.3036	110.4933	3022.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 06-August-09			Bond Future	6.1600	5.9810	112.6787	112.8723	0.00
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
27/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
27/03/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1284	1285	1284	1285	0.00
27/03/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	63	64	63	64	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 04-February-10			Bond Future	8.3600	8.2990	128.0636	128.3649	0.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 07-May-09			Bond Future	8.1600	8.1080	128.1349	128.4301	10191.00
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	5000.00
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	5000.00
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	5000.00
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	5000.00
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	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
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	5000.00
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	5000.00
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	5000.00
27/03/2009	R157 On 06-August-09			Bond Future	8.1500	8.0980	130.7665	131.0624	5000.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 05-November-09			Bond Future	8.2500	8.1930	126.0244	126.3239	0.00
27/03/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	475	544	475	544	386.00
27/03/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	5773	5548	5773	5548	0.00
27/03/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	3197	3327	3197	3327	0.00
27/03/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	7214	7043	7214	7043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 04-February-10			Bond Future	8.7900	8.8220	116.3325	116.0043	0.00
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00
27/03/2009	R186 On 07-May-09			Bond Future	8.6700	8.7030	120.4190	120.1186	12905.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 06-August-09			Bond Future	8.6800	8.7090	117.6693	117.3514	2500.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09			Bond Future	8.7300	8.7640	119.6112	119.2978	0.00
27/03/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	5146	5059	5146	5059	5000.00
27/03/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	18245	18471	18245	18471	0.00
27/03/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	41	41	41	41	97.00
27/03/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	25292	25593	25292	25593	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
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 04-February-10			Bond Future	8.3400	8.2760	102.8080	103.0507	0.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	2.00
27/03/2009	R201 On 07-May-09			Bond Future	8.1800	8.1320	105.9044	106.1386	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
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 06-August-09			Bond Future	8.1600	8.1100	103.7281	103.9627	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09			Bond Future	8.2500	8.1890	105.4476	105.6850	0.00
27/03/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	2534	2637	2534	2637	0.00
27/03/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5695	5560	5695	5560	0.00
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	0.00
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	0.00
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	0.00
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	0.00
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	0.00
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	0.00
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	0.00
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	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
27/03/2009	R203 On 04-February-10			Bond Future	8.7200	8.7510	100.7872	100.5990	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 07-May-09			Bond Future	8.5600	8.5860	99.4831	99.3090	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 06-August-09			Bond Future	8.5500	8.5860	101.6002	101.4183	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09			Bond Future	8.6300	8.6650	99.1127	98.9301	0.00
27/03/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	2948	2897	2948	2897	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
27/03/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	9484	9614	9484	9614	0.00
27/03/2009	R204 On 04-February-10			Bond Future	8.7600	8.7470	96.4759	96.5408	0.00
27/03/2009	R204 On 04-February-10			Bond Future	8.7600	8.7470	96.4759	96.5408	0.00
27/03/2009	R204 On 04-February-10			Bond Future	8.7600	8.7470	96.4759	96.5408	0.00
27/03/2009	R204 On 04-February-10			Bond Future	8.7600	8.7470	96.4759	96.5408	0.00
27/03/2009	R204 On 04-February-10			Bond Future	8.7600	8.7470	96.4759	96.5408	0.00
27/03/2009	R204 On 04-February-10			Bond Future	8.7600	8.7470	96.4759	96.5408	0.00
27/03/2009	R204 On 04-February-10			Bond Future	8.7600	8.7470	96.4759	96.5408	0.00
27/03/2009	R204 On 04-February-10			Bond Future	8.7600	8.7470	96.4759	96.5408	0.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 07-May-09			Bond Future	8.6100	8.5990	99.1730	99.2422	305.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	0.00
27/03/2009	R204 On 06-August-09			Bond Future	8.6100	8.6020	97.2353	97.3033	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
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09			Bond Future	8.6800	8.6730	98.8487	98.9091	0.00
27/03/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	3151	3184	3151	3184	0.00
27/03/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	10651	10624	10651	10624	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 04-February-10			Bond Future	8.2900	8.2300	97.8943	98.0991	0.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	R206 On 07-May-09			Bond Future	8.1300	8.0780	99.9922	100.1924	2834.00
27/03/2009	R206 On 06-August-09			Bond Future	8.1100	8.0510	98.3453	98.5440	0.00
27/03/2009	R206 On 06-August-09			Bond Future	8.1100	8.0510	98.3453	98.5440	0.00
27/03/2009	R206 On 06-August-09			Bond Future	8.1100	8.0510	98.3453	98.5440	0.00
27/03/2009	R206 On 06-August-09			Bond Future	8.1100	8.0510	98.3453	98.5440	0.00
27/03/2009	R206 On 06-August-09			Bond Future	8.1100	8.0510	98.3453	98.5440	0.00
27/03/2009	R206 On 06-August-09			Bond Future	8.1100	8.0510	98.3453	98.5440	0.00
27/03/2009	R206 On 06-August-09			Bond Future	8.1100	8.0510	98.3453	98.5440	0.00
27/03/2009	R206 On 06-August-09			Bond Future	8.1100	8.0510	98.3453	98.5440	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09			Bond Future	8.1900	8.1360	99.9728	100.1720	0.00
27/03/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	2101	2188	2101	2188	0.00
27/03/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4517	4405	4517	4405	0.00
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	0.00
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	0.00
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	0.00
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	0.00
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	0.00
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	0.00
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	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
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	0.00
27/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7900	90.3607	90.4278	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6520	92.6167	92.6810	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6580	90.9376	91.0011	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	0.00
27/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7220	92.4391	92.5075	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
27/03/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	3172	3208	3172	3208	0.00
27/03/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	11285	11252	11285	11252	0.00
27/03/2009	R208 On 04-February-10			Bond Future	8.8700	8.8740	87.6047	87.5984	0.00
27/03/2009	R208 On 04-February-10			Bond Future	8.8700	8.8740	87.6047	87.5984	0.00
27/03/2009	R208 On 04-February-10			Bond Future	8.8700	8.8740	87.6047	87.5984	0.00
27/03/2009	R208 On 04-February-10			Bond Future	8.8700	8.8740	87.6047	87.5984	0.00
27/03/2009	R208 On 04-February-10			Bond Future	8.8700	8.8740	87.6047	87.5984	0.00
27/03/2009	R208 On 04-February-10			Bond Future	8.8700	8.8740	87.6047	87.5984	0.00
27/03/2009	R208 On 04-February-10			Bond Future	8.8700	8.8740	87.6047	87.5984	0.00
27/03/2009	R208 On 04-February-10			Bond Future	8.8700	8.8740	87.6047	87.5984	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 07-May-09			Bond Future	8.7100	8.7040	86.4082	86.4676	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	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
27/03/2009	R208 On 06-August-09			Bond Future	8.7300	8.7220	88.1763	88.2219	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R208 On 05-November-09			Bond Future	8.7900	8.7820	86.2727	86.3048	0.00
27/03/2009	R209 On 04-February-10			Bond Future	8.5000	8.5680	78.7626	78.2185	0.00
27/03/2009	R209 On 04-February-10			Bond Future	8.5000	8.5680	78.7626	78.2185	0.00
27/03/2009	R209 On 04-February-10			Bond Future	8.5000	8.5680	78.7626	78.2185	0.00
27/03/2009	R209 On 04-February-10			Bond Future	8.5000	8.5680	78.7626	78.2185	0.00
27/03/2009	R209 On 04-February-10			Bond Future	8.5000	8.5680	78.7626	78.2185	0.00
27/03/2009	R209 On 04-February-10			Bond Future	8.5000	8.5680	78.7626	78.2185	0.00
27/03/2009	R209 On 04-February-10			Bond Future	8.5000	8.5680	78.7626	78.2185	0.00
27/03/2009	R209 On 04-February-10			Bond Future	8.5000	8.5680	78.7626	78.2185	0.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	5493.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	5493.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	5493.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	5493.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	5493.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	5493.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	5493.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	5493.00
27/03/2009	R209 On 07-May-09			Bond Future	8.4300	8.4920	77.6374	77.1265	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
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 06-August-09			Bond Future	8.4300	8.4910	79.2917	78.7643	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	R209 On 05-November-09			Bond Future	8.4700	8.5290	77.4613	76.9212	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 07-May-09			Index Future	287.1800	287.2510	287.1750	287.2510	0.00
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00
27/03/2009	TRT1 On 06-August-09			Index Future	292.9500	293.0260	292.9540	293.0260	100.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	TRT1 On 05-November-09			Index Future	298.1300	298.1950	298.1270	298.1950	0.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 12-June-09			Currency Future	6.7000	6.6783	6.6968	6.6783	8904.00
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00
27/03/2009	ZAAD On 14-September-09			Currency Future	6.7600	6.7430	6.7613	6.7430	140.00
27/03/2009	ZAAD On 14-December-09			Currency Future	6.8200	6.7960	6.8155	6.7960	0.00
27/03/2009	ZAAD On 14-December-09			Currency Future	6.8200	6.7960	6.8155	6.7960	0.00
27/03/2009	ZAAD On 14-December-09			Currency Future	6.8200	6.7960	6.8155	6.7960	0.00
27/03/2009	ZAAD On 14-December-09			Currency Future	6.8200	6.7960	6.8155	6.7960	0.00
27/03/2009	ZAAD On 14-December-09			Currency Future	6.8200	6.7960	6.8155	6.7960	0.00
27/03/2009	ZAAD On 14-December-09			Currency Future	6.8200	6.7960	6.8155	6.7960	0.00
27/03/2009	ZAAD On 14-December-09			Currency Future	6.8200	6.7960	6.8155	6.7960	0.00
27/03/2009	ZAAD On 14-December-09			Currency Future	6.8200	6.7960	6.8155	6.7960	0.00
27/03/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	446	440	446	440	0.00
27/03/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	435	447	435	447	0.00
27/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	306	300	306	300	0.00
27/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	260	272	260	272	0.00
27/03/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	487	479	487	479	0.00
27/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	487	479	487	479	0.00
27/03/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	375	386	375	386	0.00
27/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	375	386	375	386	0.00
27/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	410	404	410	404	0.00
27/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	499	511	499	511	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	377	372	377	372	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	566	579	566	579	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	348	343	348	343	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
27/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	636	650	636	650	0.00
27/03/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	99	94	99	94	0.00
27/03/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	802	816	802	816	0.00
27/03/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	273	269	273	269	0.00
27/03/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	812	826	812	826	0.00
27/03/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	528	520	528	520	0.00
27/03/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	317	327	317	327	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
27/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	321	317	321	317	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	710	724	710	724	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	288	284	288	284	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	777	791	777	791	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	231	228	231	228	0.00
27/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	231	228	231	228	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	919	935	919	935	0.00
27/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	919	935	919	935	0.00
27/03/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	206	203	206	203	0.00
27/03/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	994	1010	994	1010	0.00
27/03/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	761	751	761	751	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
27/03/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	296	305	296	305	0.00
27/03/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	707	697	707	697	0.00
27/03/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	341	351	341	351	0.00
27/03/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	621	613	621	613	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
27/03/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	621	613	621	613	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
27/03/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	621	613	621	613	0.00
27/03/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	455	467	455	467	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
27/03/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	455	467	455	467	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
27/03/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	455	467	455	467	0.00
27/03/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	455	467	455	467	0.00