



# Derivatives Weekly Statistics Report

From 2008/11/10 To 2008/11/14

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 16-March-09			Currency Future	10.3500	10.8392	10.3503	10.8392	15723.00
14/11/2008	\$ / R On 16-March-09			Currency Future	10.3500	10.8392	10.3503	10.8392	15723.00
14/11/2008	\$ / R On 16-March-09			Currency Future	10.3500	10.8392	10.3503	10.8392	15723.00
14/11/2008	\$ / R On 16-March-09			Currency Future	10.3500	10.8392	10.3503	10.8392	15723.00
14/11/2008	\$ / R On 16-March-09			Currency Future	10.3500	10.8392	10.3503	10.8392	15723.00
14/11/2008	\$ / R On 16-March-09			Currency Future	10.3500	10.8392	10.3503	10.8392	15723.00
14/11/2008	\$ / R On 16-March-09			Currency Future	10.3500	10.8392	10.3503	10.8392	15723.00
14/11/2008	\$ / R On 16-March-09			Currency Future	10.3500	10.8392	10.3503	10.8392	15723.00
14/11/2008	\$ / R On 12-June-09			Currency Future	10.5700	11.0718	10.5658	11.0718	2586.00
14/11/2008	\$ / R On 12-June-09			Currency Future	10.5700	11.0718	10.5658	11.0718	2586.00
14/11/2008	\$ / R On 12-June-09			Currency Future	10.5700	11.0718	10.5658	11.0718	2586.00
14/11/2008	\$ / R On 12-June-09			Currency Future	10.5700	11.0718	10.5658	11.0718	2586.00
14/11/2008	\$ / R On 12-June-09			Currency Future	10.5700	11.0718	10.5658	11.0718	2586.00
14/11/2008	\$ / R On 12-June-09			Currency Future	10.5700	11.0718	10.5658	11.0718	2586.00
14/11/2008	\$ / R On 12-June-09			Currency Future	10.5700	11.0718	10.5658	11.0718	2586.00
14/11/2008	\$ / R On 12-December-08			Currency Future	10.1000	10.5774	10.1013	10.5774	155131.00
14/11/2008	\$ / R On 12-December-08			Currency Future	10.1000	10.5774	10.1013	10.5774	155131.00
14/11/2008	\$ / R On 12-December-08			Currency Future	10.1000	10.5774	10.1013	10.5774	155131.00
14/11/2008	\$ / R On 12-December-08			Currency Future	10.1000	10.5774	10.1013	10.5774	155131.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08			Currency Future	10.1000	10.5774	10.1013	10.5774	155131.00
14/11/2008	\$ / R On 12-December-08			Currency Future	10.1000	10.5774	10.1013	10.5774	155131.00
14/11/2008	\$ / R On 12-December-08			Currency Future	10.1000	10.5774	10.1013	10.5774	155131.00
14/11/2008	\$ / R On 12-December-08			Currency Future	10.1000	10.5774	10.1013	10.5774	155131.00
14/11/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1817	2225	1817	2225	0.00
14/11/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	267	186	267	186	0.00
14/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2256	2682	2256	2682	0.00
14/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	290	210	290	210	0.00
14/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1899	2296	1899	2296	0.00
14/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	434	324	434	324	0.00
14/11/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	22	59	22	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	22	59	22	59	0.00
14/11/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3771	3332	3771	3332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3771	3332	3771	3332	0.00
14/11/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	57	117	57	117	0.00
14/11/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	2905	2490	2905	2490	0.00
14/11/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	897	1148	897	1148	0.00
14/11/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	946	709	946	709	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3308	3779	3308	3779	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	7	2	7	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	7	2	7	2	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2574	3041	2574	3041	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	23	13	23	13	0.00
14/11/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1328	1659	1328	1659	0.00
14/11/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1328	1659	1328	1659	0.00
14/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1328	1659	1328	1659	0.00
14/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1328	1659	1328	1659	0.00
14/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1328	1659	1328	1659	0.00
14/11/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	812	637	812	637	0.00
14/11/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	812	637	812	637	0.00
14/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	812	637	812	637	0.00
14/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	812	637	812	637	0.00
14/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	812	637	812	637	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	90	164	90	164	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	2439	2037	2439	2037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2439	2037	2439	2037	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	44	98	44	98	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	3143	2720	3143	2720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	3143	2720	3143	2720	0.00
14/11/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	7.75	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	7.50	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	7.25	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	7.00	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	6.75	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	6.50	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	6.25	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	6.00	Call	Currency Future	1251	1571	1251	1571	0.00
14/11/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	885	699	885	699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	7.75	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	7.50	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	7.25	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	7.00	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	6.75	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	6.50	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	6.25	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-June-09	6.00	Put	Currency Future	885	699	885	699	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2819	3285	2819	3285	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	18	8	18	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	18	8	18	8	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	264	427	264	427	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1213	900	1213	900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1213	900	1213	900	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	150	256	150	256	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1849	1478	1849	1478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	1849	1478	1849	1478	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	82	154	82	154	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2531	2126	2531	2126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2531	2126	2531	2126	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	40	91	40	91	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3239	2814	3239	2814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	3239	2814	3239	2814	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	2623	3089	2623	3089	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	22	12	22	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	22	12	22	12	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	32	79	32	79	0.00
14/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3431	3002	3431	3002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3431	3002	3431	3002	0.00
14/11/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	6.50	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	7.75	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	7.50	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	7.25	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	7.00	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	6.75	Call	Currency Future	721	942	721	942	0.00
14/11/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	6.50	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	7.75	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	7.50	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	7.25	Put	Currency Future	1271	1002	1271	1002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	\$ / R On 16-March-09	7.00	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 16-March-09	6.75	Put	Currency Future	1271	1002	1271	1002	0.00
14/11/2008	\$ / R On 12-June-09	230.00	Call	Currency Future	845	1070	845	1070	0.00
14/11/2008	\$ / R On 12-June-09	230.00	Put	Currency Future	1579	1298	1579	1298	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2526	0	2526	0	0.00
14/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	24	0	24	0	0.00
14/11/2008	£ / R On 16-March-09			Currency Future	15.3000	16.0387	15.3015	16.0387	7479.00
14/11/2008	£ / R On 16-March-09			Currency Future	15.3000	16.0387	15.3015	16.0387	7479.00
14/11/2008	£ / R On 16-March-09			Currency Future	15.3000	16.0387	15.3015	16.0387	7479.00
14/11/2008	£ / R On 16-March-09			Currency Future	15.3000	16.0387	15.3015	16.0387	7479.00
14/11/2008	£ / R On 16-March-09			Currency Future	15.3000	16.0387	15.3015	16.0387	7479.00
14/11/2008	£ / R On 16-March-09			Currency Future	15.3000	16.0387	15.3015	16.0387	7479.00
14/11/2008	£ / R On 16-March-09			Currency Future	15.3000	16.0387	15.3015	16.0387	7479.00
14/11/2008	£ / R On 16-March-09			Currency Future	15.3000	16.0387	15.3015	16.0387	7479.00
14/11/2008	£ / R On 12-June-09			Currency Future	15.6100	16.3823	15.6148	16.3823	2.00
14/11/2008	£ / R On 12-June-09			Currency Future	15.6100	16.3823	15.6148	16.3823	2.00
14/11/2008	£ / R On 12-June-09			Currency Future	15.6100	16.3823	15.6148	16.3823	2.00
14/11/2008	£ / R On 12-June-09			Currency Future	15.6100	16.3823	15.6148	16.3823	2.00
14/11/2008	£ / R On 12-June-09			Currency Future	15.6100	16.3823	15.6148	16.3823	2.00
14/11/2008	£ / R On 12-June-09			Currency Future	15.6100	16.3823	15.6148	16.3823	2.00
14/11/2008	£ / R On 12-June-09			Currency Future	15.6100	16.3823	15.6148	16.3823	2.00
14/11/2008	£ / R On 12-June-09			Currency Future	15.6100	16.3823	15.6148	16.3823	2.00
14/11/2008	£ / R On 12-December-08			Currency Future	14.9300	15.6524	14.9315	15.6524	2629.00
14/11/2008	£ / R On 12-December-08			Currency Future	14.9300	15.6524	14.9315	15.6524	2629.00
14/11/2008	£ / R On 12-December-08			Currency Future	14.9300	15.6524	14.9315	15.6524	2629.00
14/11/2008	£ / R On 12-December-08			Currency Future	14.9300	15.6524	14.9315	15.6524	2629.00
14/11/2008	£ / R On 12-December-08			Currency Future	14.9300	15.6524	14.9315	15.6524	2629.00
14/11/2008	£ / R On 12-December-08			Currency Future	14.9300	15.6524	14.9315	15.6524	2629.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	£ / R On 12-December-08			Currency Future	14.9300	15.6524	14.9315	15.6524	2629.00
14/11/2008	£ / R On 12-December-08			Currency Future	14.9300	15.6524	14.9315	15.6524	2629.00
14/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	8.60	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	973	1313	973	1313	0.00
14/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	8.60	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1622	1224	1622	1224	0.00
14/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	716	1015	716	1015	0.00
14/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2901	2432	2901	2432	0.00
14/11/2008	£ / R On 12-December-08	8.25	Call	Currency Future	137	269	137	269	0.00
14/11/2008	£ / R On 12-December-08	8.25	Put	Currency Future	2856	2267	2856	2267	0.00
14/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	866	1204	866	1204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2501	2072	2501	2072	0.00
14/11/2008	£ / R On 12-December-08	7.50	Call	Currency Future	887	1321	887	1321	0.00
14/11/2008	£ / R On 12-December-08	7.50	Put	Currency Future	755	469	755	469	0.00
14/11/2008	£ / R On 12-December-08	7.25	Call	Currency Future	309	542	309	542	0.00
14/11/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1927	1440	1927	1440	0.00
14/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	546	803	546	803	0.00
14/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	2595	2114	2595	2114	0.00
14/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	781	1097	781	1097	0.00
14/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2716	2265	2716	2265	0.00
14/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	469	699	469	699	0.00
14/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2867	2361	2867	2361	0.00
14/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	741	1047	741	1047	0.00
14/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2827	2365	2827	2365	0.00
14/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	7.25	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	6.75	Call	Currency Future	1051	1396	1051	1396	0.00
14/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1500	1107	1500	1107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	7.25	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	6.75	Put	Currency Future	1500	1107	1500	1107	0.00
14/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1012	1354	1012	1354	0.00
14/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1012	1354	1012	1354	0.00
14/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1012	1354	1012	1354	0.00
14/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1012	1354	1012	1354	0.00
14/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1012	1354	1012	1354	0.00
14/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1012	1354	1012	1354	0.00
14/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1012	1354	1012	1354	0.00
14/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1012	1354	1012	1354	0.00
14/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1560	1165	1560	1165	0.00
14/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1560	1165	1560	1165	0.00
14/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1560	1165	1560	1165	0.00
14/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1560	1165	1560	1165	0.00
14/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1560	1165	1560	1165	0.00
14/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1560	1165	1560	1165	0.00
14/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1560	1165	1560	1165	0.00
14/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1560	1165	1560	1165	0.00
14/11/2008	€ / R On 16-March-09			Currency Future	13.1300	13.5225	13.1329	13.5225	4768.00
14/11/2008	€ / R On 16-March-09			Currency Future	13.1300	13.5225	13.1329	13.5225	4768.00
14/11/2008	€ / R On 16-March-09			Currency Future	13.1300	13.5225	13.1329	13.5225	4768.00
14/11/2008	€ / R On 16-March-09			Currency Future	13.1300	13.5225	13.1329	13.5225	4768.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09			Currency Future	13.1300	13.5225	13.1329	13.5225	4768.00
14/11/2008	€ / R On 16-March-09			Currency Future	13.1300	13.5225	13.1329	13.5225	4768.00
14/11/2008	€ / R On 16-March-09			Currency Future	13.1300	13.5225	13.1329	13.5225	4768.00
14/11/2008	€ / R On 16-March-09			Currency Future	13.1300	13.5225	13.1329	13.5225	4768.00
14/11/2008	€ / R On 12-June-09			Currency Future	13.4000	13.8077	13.4042	13.8077	1000.00
14/11/2008	€ / R On 12-June-09			Currency Future	13.4000	13.8077	13.4042	13.8077	1000.00
14/11/2008	€ / R On 12-June-09			Currency Future	13.4000	13.8077	13.4042	13.8077	1000.00
14/11/2008	€ / R On 12-June-09			Currency Future	13.4000	13.8077	13.4042	13.8077	1000.00
14/11/2008	€ / R On 12-June-09			Currency Future	13.4000	13.8077	13.4042	13.8077	1000.00
14/11/2008	€ / R On 12-June-09			Currency Future	13.4000	13.8077	13.4042	13.8077	1000.00
14/11/2008	€ / R On 12-June-09			Currency Future	13.4000	13.8077	13.4042	13.8077	1000.00
14/11/2008	€ / R On 12-December-08			Currency Future	12.8300	13.2086	12.8292	13.2086	34524.00
14/11/2008	€ / R On 12-December-08			Currency Future	12.8300	13.2086	12.8292	13.2086	34524.00
14/11/2008	€ / R On 12-December-08			Currency Future	12.8300	13.2086	12.8292	13.2086	34524.00
14/11/2008	€ / R On 12-December-08			Currency Future	12.8300	13.2086	12.8292	13.2086	34524.00
14/11/2008	€ / R On 12-December-08			Currency Future	12.8300	13.2086	12.8292	13.2086	34524.00
14/11/2008	€ / R On 12-December-08			Currency Future	12.8300	13.2086	12.8292	13.2086	34524.00
14/11/2008	€ / R On 12-December-08			Currency Future	12.8300	13.2086	12.8292	13.2086	34524.00
14/11/2008	€ / R On 12-December-08			Currency Future	12.8300	13.2086	12.8292	13.2086	34524.00
14/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1088	1338	1088	1338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1088	1338	1088	1338	0.00
14/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	6.50	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 12-June-09	6.25	Put	Currency Future	1284	1130	1284	1130	0.00
14/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	1015	1234	1015	1234	0.00
14/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	932	762	932	762	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	932	762	932	762	0.00
14/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1365	1690	1365	1690	0.00
14/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	861	782	861	782	0.00
14/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1204	1458	1204	1458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	672	535	672	535	0.00
14/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	775	1069	775	1069	0.00
14/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	446	360	446	360	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	51	105	51	105	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3822	3496	3822	3496	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	454	563	454	563	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2671	2390	2671	2390	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	353	442	353	442	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3370	3069	3370	3069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	251	337	251	337	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	4068	3765	4068	3765	0.00
14/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2556	2934	2556	2934	0.00
14/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	27	25	27	25	0.00
14/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1785	2164	1785	2164	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1785	2164	1785	2164	0.00
14/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	56	56	56	56	0.00
14/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	6.25	Call	Currency Future	244	384	244	384	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	244	384	244	384	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1714	1475	1714	1475	0.00
14/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	148	246	148	246	0.00
14/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2419	2138	2419	2138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2419	2138	2419	2138	0.00
14/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	90	159	90	159	0.00
14/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3161	2850	3161	2850	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	47	97	47	97	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3917	3589	3917	3589	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2612	2987	2612	2987	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	79	64	79	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	230.00	Call	Currency Future	1947	2286	1947	2286	0.00
14/11/2008	€ / R On 16-March-09	230.00	Put	Currency Future	214	163	214	163	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	579	716	579	716	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2046	1793	2046	1793	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	447	554	447	554	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2714	2432	2714	2432	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	245	330	245	330	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	4112	3808	4112	3808	0.00
14/11/2008	€ / R On 12-December-08	230.00	Call	Currency Future	3341	3717	3341	3717	0.00
14/11/2008	€ / R On 12-December-08	230.00	Put	Currency Future	12	8	12	8	0.00
14/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2565	2940	2565	2940	0.00
14/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	82	68	82	68	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	82	68	82	68	0.00
14/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	752	927	752	927	0.00
14/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1469	1255	1469	1255	0.00
14/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	440	546	440	546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	440	546	440	546	0.00
14/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2757	2473	2757	2473	0.00
14/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	342	428	342	428	0.00
14/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	342	428	342	428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	3459	3156	3459	3156	0.00
14/11/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1276	1577	1276	1577	0.00
14/11/2008	€ / R On 12-June-09	8.20	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	8.30	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	972	869	972	869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	972	869	972	869	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3390	3766	3390	3766	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	11	7	11	7	0.00
14/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2605	2983	2605	2983	0.00
14/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2605	2983	2605	2983	0.00
14/11/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2605	2983	2605	2983	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2605	2983	2605	2983	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2605	2983	2605	2983	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2605	2983	2605	2983	0.00
14/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	26	25	26	25	0.00
14/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	26	25	26	25	0.00
14/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	26	25	26	25	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	26	25	26	25	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	26	25	26	25	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	26	25	26	25	0.00
14/11/2008	€ / R On 12-December-08	8.65	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	9.75	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	9.50	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2264	2640	2264	2640	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2264	2640	2264	2640	0.00
14/11/2008	€ / R On 12-December-08	8.65	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	9.75	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	9.50	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	35	31	35	31	0.00
14/11/2008	€ / R On 12-December-08	9.55	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	8.40	Call	Currency Future	202	325	202	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-December-08	7.90	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	8.65	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	9.75	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	9.50	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	202	325	202	325	0.00
14/11/2008	€ / R On 12-December-08	9.55	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	8.40	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	7.90	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	8.65	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	9.75	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	9.50	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1973	1717	1973	1717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1973	1717	1973	1717	0.00
14/11/2008	€ / R On 16-March-09	8.30	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	8.20	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3081	3456	3081	3456	0.00
14/11/2008	€ / R On 16-March-09	8.30	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	8.20	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	48	33	48	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	48	33	48	33	0.00
14/11/2008	€ / R On 16-March-09	8.30	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	8.20	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	2348	2713	2348	2713	0.00
14/11/2008	€ / R On 16-March-09	8.30	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	8.20	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	115	90	115	90	0.00
14/11/2008	€ / R On 16-March-09	8.60	Call	Currency Future	688	849	688	849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	6.25	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	6.00	Call	Currency Future	688	849	688	849	0.00
14/11/2008	€ / R On 16-March-09	8.60	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	6.25	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 16-March-09	6.00	Put	Currency Future	1655	1426	1655	1426	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2948	3326	2948	3326	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	19	18	19	18	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	190	308	190	308	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2060	1799	2060	1799	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	115	198	115	198	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2786	2489	2786	2489	0.00
14/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	66	128	66	128	0.00
14/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3537	3219	3537	3219	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2986	3361	2986	3361	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	54	38	54	38	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2264	2623	2264	2623	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	131	101	131	101	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	664	820	664	820	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1731	1497	1731	1497	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	393	491	393	491	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3060	2769	3060	2769	0.00
14/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	294	386	294	386	0.00
14/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3761	3464	3761	3464	0.00
14/11/2008	ALBI On 05-February-09			Index Future	282.1300	280.4490	282.1260	280.4490	607.00
14/11/2008	ALBI On 05-February-09			Index Future	282.1300	280.4490	282.1260	280.4490	607.00
14/11/2008	ALBI On 05-February-09			Index Future	282.1300	280.4490	282.1260	280.4490	607.00
14/11/2008	ALBI On 05-February-09			Index Future	282.1300	280.4490	282.1260	280.4490	607.00
14/11/2008	ALBI On 05-February-09			Index Future	282.1300	280.4490	282.1260	280.4490	607.00
14/11/2008	ALBI On 05-February-09			Index Future	282.1300	280.4490	282.1260	280.4490	607.00
14/11/2008	ALBI On 05-February-09			Index Future	282.1300	280.4490	282.1260	280.4490	607.00
14/11/2008	ALBI On 05-February-09			Index Future	282.1300	280.4490	282.1260	280.4490	607.00
14/11/2008	ALBI On 07-May-09			Index Future	290.0800	288.3500	290.0790	288.3500	0.00
14/11/2008	ALBI On 07-May-09			Index Future	290.0800	288.3500	290.0790	288.3500	0.00
14/11/2008	ALBI On 07-May-09			Index Future	290.0800	288.3500	290.0790	288.3500	0.00
14/11/2008	ALBI On 07-May-09			Index Future	290.0800	288.3500	290.0790	288.3500	0.00
14/11/2008	ALBI On 07-May-09			Index Future	290.0800	288.3500	290.0790	288.3500	0.00
14/11/2008	ALBI On 07-May-09			Index Future	290.0800	288.3500	290.0790	288.3500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	ALBI On 07-May-09			Index Future	290.0800	288.3500	290.0790	288.3500	0.00
14/11/2008	ALBI On 07-May-09			Index Future	290.0800	288.3500	290.0790	288.3500	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	ALBI On 06-August-09			Index Future	296.1300	294.4410	296.1310	294.4410	0.00
14/11/2008	CRD1 On 05-February-09			Index Future	119.2600	118.8310	119.2580	118.8310	0.00
14/11/2008	CRD1 On 05-February-09			Index Future	119.2600	118.8310	119.2580	118.8310	0.00
14/11/2008	CRD1 On 05-February-09			Index Future	119.2600	118.8310	119.2580	118.8310	0.00
14/11/2008	CRD1 On 05-February-09			Index Future	119.2600	118.8310	119.2580	118.8310	0.00
14/11/2008	CRD1 On 05-February-09			Index Future	119.2600	118.8310	119.2580	118.8310	0.00
14/11/2008	CRD1 On 05-February-09			Index Future	119.2600	118.8310	119.2580	118.8310	0.00
14/11/2008	CRD1 On 05-February-09			Index Future	119.2600	118.8310	119.2580	118.8310	0.00
14/11/2008	CRD1 On 05-February-09			Index Future	119.2600	118.8310	119.2580	118.8310	0.00
14/11/2008	CRD1 On 07-May-09			Index Future	122.6200	122.1790	122.6200	122.1790	0.00
14/11/2008	CRD1 On 07-May-09			Index Future	122.6200	122.1790	122.6200	122.1790	0.00
14/11/2008	CRD1 On 07-May-09			Index Future	122.6200	122.1790	122.6200	122.1790	0.00
14/11/2008	CRD1 On 07-May-09			Index Future	122.6200	122.1790	122.6200	122.1790	0.00
14/11/2008	CRD1 On 07-May-09			Index Future	122.6200	122.1790	122.6200	122.1790	0.00
14/11/2008	CRD1 On 07-May-09			Index Future	122.6200	122.1790	122.6200	122.1790	0.00
14/11/2008	CRD1 On 07-May-09			Index Future	122.6200	122.1790	122.6200	122.1790	0.00
14/11/2008	CRD1 On 07-May-09			Index Future	122.6200	122.1790	122.6200	122.1790	0.00
14/11/2008	CRD1 On 06-August-09			Index Future	125.9200	125.4690	125.9230	125.4690	2.00
14/11/2008	CRD1 On 06-August-09			Index Future	125.9200	125.4690	125.9230	125.4690	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
14/11/2008	CRD1 On 06-August-09			Index Future	125.9200	125.4690	125.9230	125.4690	2.00
14/11/2008	CRD1 On 06-August-09			Index Future	125.9200	125.4690	125.9230	125.4690	2.00
14/11/2008	CRD1 On 06-August-09			Index Future	125.9200	125.4690	125.9230	125.4690	2.00
14/11/2008	CRD1 On 06-August-09			Index Future	125.9200	125.4690	125.9230	125.4690	2.00
14/11/2008	CRD1 On 06-August-09			Index Future	125.9200	125.4690	125.9230	125.4690	2.00
14/11/2008	CRD1 On 06-August-09			Index Future	125.9200	125.4690	125.9230	125.4690	2.00
14/11/2008	GOVI On 05-February-09			jGovi	284.1500	282.5490	284.1470	282.5490	356.00
14/11/2008	GOVI On 05-February-09			jGovi	284.1500	282.5490	284.1470	282.5490	356.00
14/11/2008	GOVI On 05-February-09			jGovi	284.1500	282.5490	284.1470	282.5490	356.00
14/11/2008	GOVI On 05-February-09			jGovi	284.1500	282.5490	284.1470	282.5490	356.00
14/11/2008	GOVI On 05-February-09			jGovi	284.1500	282.5490	284.1470	282.5490	356.00
14/11/2008	GOVI On 05-February-09			jGovi	284.1500	282.5490	284.1470	282.5490	356.00
14/11/2008	GOVI On 05-February-09			jGovi	284.1500	282.5490	284.1470	282.5490	356.00
14/11/2008	GOVI On 05-February-09			jGovi	284.1500	282.5490	284.1470	282.5490	356.00
14/11/2008	GOVI On 07-May-09			jGovi	292.1600	290.5095	292.1560	290.5095	0.00
14/11/2008	GOVI On 07-May-09			jGovi	292.1600	290.5095	292.1560	290.5095	0.00
14/11/2008	GOVI On 07-May-09			jGovi	292.1600	290.5095	292.1560	290.5095	0.00
14/11/2008	GOVI On 07-May-09			jGovi	292.1600	290.5095	292.1560	290.5095	0.00
14/11/2008	GOVI On 07-May-09			jGovi	292.1600	290.5095	292.1560	290.5095	0.00
14/11/2008	GOVI On 07-May-09			jGovi	292.1600	290.5095	292.1560	290.5095	0.00
14/11/2008	GOVI On 07-May-09			jGovi	292.1600	290.5095	292.1560	290.5095	0.00
14/11/2008	GOVI On 07-May-09			jGovi	292.1600	290.5095	292.1560	290.5095	0.00
14/11/2008	GOVI On 06-August-09			jGovi	300.0300	298.3330	300.0270	298.3330	0.00
14/11/2008	GOVI On 06-August-09			jGovi	300.0300	298.3330	300.0270	298.3330	0.00
14/11/2008	GOVI On 06-August-09			jGovi	300.0300	298.3330	300.0270	298.3330	0.00
14/11/2008	GOVI On 06-August-09			jGovi	300.0300	298.3330	300.0270	298.3330	0.00
14/11/2008	GOVI On 06-August-09			jGovi	300.0300	298.3330	300.0270	298.3330	0.00
14/11/2008	GOVI On 06-August-09			jGovi	300.0300	298.3330	300.0270	298.3330	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	GOVI On 06-August-09			jGovi	300.0300	298.3330	300.0270	298.3330	0.00
14/11/2008	GOVI On 06-August-09			jGovi	300.0300	298.3330	300.0270	298.3330	0.00
14/11/2008	ILBI On 05-February-09			Index Future	345.5500	345.5470	345.5480	345.5470	1.00
14/11/2008	ILBI On 05-February-09			Index Future	345.5500	345.5470	345.5480	345.5470	1.00
14/11/2008	ILBI On 05-February-09			Index Future	345.5500	345.5470	345.5480	345.5470	1.00
14/11/2008	ILBI On 05-February-09			Index Future	345.5500	345.5470	345.5480	345.5470	1.00
14/11/2008	ILBI On 05-February-09			Index Future	345.5500	345.5470	345.5480	345.5470	1.00
14/11/2008	ILBI On 05-February-09			Index Future	345.5500	345.5470	345.5480	345.5470	1.00
14/11/2008	ILBI On 05-February-09			Index Future	345.5500	345.5470	345.5480	345.5470	1.00
14/11/2008	ILBI On 05-February-09			Index Future	345.5500	345.5470	345.5480	345.5470	1.00
14/11/2008	ILBI On 07-May-09			Index Future	355.4500	355.4410	355.4490	355.4410	0.00
14/11/2008	ILBI On 07-May-09			Index Future	355.4500	355.4410	355.4490	355.4410	0.00
14/11/2008	ILBI On 07-May-09			Index Future	355.4500	355.4410	355.4490	355.4410	0.00
14/11/2008	ILBI On 07-May-09			Index Future	355.4500	355.4410	355.4490	355.4410	0.00
14/11/2008	ILBI On 07-May-09			Index Future	355.4500	355.4410	355.4490	355.4410	0.00
14/11/2008	ILBI On 07-May-09			Index Future	355.4500	355.4410	355.4490	355.4410	0.00
14/11/2008	ILBI On 07-May-09			Index Future	355.4500	355.4410	355.4490	355.4410	0.00
14/11/2008	ILBI On 07-May-09			Index Future	355.4500	355.4410	355.4490	355.4410	0.00
14/11/2008	J153 On 31-August-10			jSwap	10.4600	10.5030	0.0530	0.0538	0.00
14/11/2008	J153 On 31-August-10			jSwap	10.4600	10.5030	0.0530	0.0538	0.00
14/11/2008	J153 On 31-August-10			jSwap	10.4600	10.5030	0.0530	0.0538	0.00
14/11/2008	J153 On 31-August-10			jSwap	10.4600	10.5030	0.0530	0.0538	0.00
14/11/2008	J153 On 31-August-10			jSwap	10.4600	10.5030	0.0530	0.0538	0.00
14/11/2008	J153 On 31-August-10			jSwap	10.4600	10.5030	0.0530	0.0538	0.00
14/11/2008	J153 On 31-August-10			jSwap	10.4600	10.5030	0.0530	0.0538	0.00
14/11/2008	J153 On 31-August-10			jSwap	10.4600	10.5030	0.0530	0.0538	0.00
14/11/2008	J157 On 15-September-15			jSwap	9.1900	9.2620	0.0029	0.0006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	J157 On 15-September-15			jSwap	9.1900	9.2620	0.0029	0.0006	0.00
14/11/2008	J157 On 15-September-15			jSwap	9.1900	9.2620	0.0029	0.0006	0.00
14/11/2008	J157 On 15-September-15			jSwap	9.1900	9.2620	0.0029	0.0006	0.00
14/11/2008	J157 On 15-September-15			jSwap	9.1900	9.2620	0.0029	0.0006	0.00
14/11/2008	J157 On 15-September-15			jSwap	9.1900	9.2620	0.0029	0.0006	0.00
14/11/2008	J157 On 15-September-15			jSwap	9.1900	9.2620	0.0029	0.0006	0.00
14/11/2008	J157 On 15-September-15			jSwap	9.1900	9.2620	0.0029	0.0006	0.00
14/11/2008	J186 On 21-December-26			jSwap	8.4100	8.5160	0.0860	0.0956	0.00
14/11/2008	J186 On 21-December-26			jSwap	8.4100	8.5160	0.0860	0.0956	0.00
14/11/2008	J186 On 21-December-26			jSwap	8.4100	8.5160	0.0860	0.0956	0.00
14/11/2008	J186 On 21-December-26			jSwap	8.4100	8.5160	0.0860	0.0956	0.00
14/11/2008	J186 On 21-December-26			jSwap	8.4100	8.5160	0.0860	0.0956	0.00
14/11/2008	J186 On 21-December-26			jSwap	8.4100	8.5160	0.0860	0.0956	0.00
14/11/2008	J186 On 21-December-26			jSwap	8.4100	8.5160	0.0860	0.0956	0.00
14/11/2008	J186 On 21-December-26			jSwap	8.4100	8.5160	0.0860	0.0956	0.00
14/11/2008	J201 On 22-December-14			jSwap	9.4100	9.4770	0.0944	0.0975	0.00
14/11/2008	J201 On 22-December-14			jSwap	9.4100	9.4770	0.0944	0.0975	0.00
14/11/2008	J201 On 22-December-14			jSwap	9.4100	9.4770	0.0944	0.0975	0.00
14/11/2008	J201 On 22-December-14			jSwap	9.4100	9.4770	0.0944	0.0975	0.00
14/11/2008	J201 On 22-December-14			jSwap	9.4100	9.4770	0.0944	0.0975	0.00
14/11/2008	J201 On 22-December-14			jSwap	9.4100	9.4770	0.0944	0.0975	0.00
14/11/2008	J201 On 22-December-14			jSwap	9.4100	9.4770	0.0944	0.0975	0.00
14/11/2008	J201 On 22-December-14			jSwap	9.4100	9.4770	0.0944	0.0975	0.00
14/11/2008	J203 On 15-September-17			jSwap	9.0500	9.1140	0.0948	0.0985	0.00
14/11/2008	J203 On 15-September-17			jSwap	9.0500	9.1140	0.0948	0.0985	0.00
14/11/2008	J203 On 15-September-17			jSwap	9.0500	9.1140	0.0948	0.0985	0.00
14/11/2008	J203 On 15-September-17			jSwap	9.0500	9.1140	0.0948	0.0985	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	JBAR On 21-December-05			jBar	12.3300	12.3250	12.3250	12.3250	0.00
14/11/2008	JFRA On 05-February-09			jFra	11.6700	11.7040	0.0283	0.0284	0.00
14/11/2008	JFRA On 05-February-09			jFra	11.6700	11.7040	0.0283	0.0284	0.00
14/11/2008	JFRA On 05-February-09			jFra	11.6700	11.7040	0.0283	0.0284	0.00
14/11/2008	JFRA On 05-February-09			jFra	11.6700	11.7040	0.0283	0.0284	0.00
14/11/2008	JFRA On 05-February-09			jFra	11.6700	11.7040	0.0283	0.0284	0.00
14/11/2008	JFRA On 05-February-09			jFra	11.6700	11.7040	0.0283	0.0284	0.00
14/11/2008	JFRA On 05-February-09			jFra	11.6700	11.7040	0.0283	0.0284	0.00
14/11/2008	JFRA On 05-February-09			jFra	11.6700	11.7040	0.0283	0.0284	0.00
14/11/2008	JFRA On 07-May-09			jFra	10.4700	10.5310	0.0254	0.0256	0.00
14/11/2008	JFRA On 07-May-09			jFra	10.4700	10.5310	0.0254	0.0256	0.00
14/11/2008	JFRA On 07-May-09			jFra	10.4700	10.5310	0.0254	0.0256	0.00
14/11/2008	JFRA On 07-May-09			jFra	10.4700	10.5310	0.0254	0.0256	0.00
14/11/2008	JFRA On 07-May-09			jFra	10.4700	10.5310	0.0254	0.0256	0.00
14/11/2008	JFRA On 07-May-09			jFra	10.4700	10.5310	0.0254	0.0256	0.00
14/11/2008	JFRA On 07-May-09			jFra	10.4700	10.5310	0.0254	0.0256	0.00
14/11/2008	JFRA On 07-May-09			jFra	10.4700	10.5310	0.0254	0.0256	0.00
14/11/2008	JFRA On 06-August-09			jFra	9.6000	9.6690	0.0234	0.0235	0.00
14/11/2008	JFRA On 06-August-09			jFra	9.6000	9.6690	0.0234	0.0235	0.00
14/11/2008	JFRA On 06-August-09			jFra	9.6000	9.6690	0.0234	0.0235	0.00
14/11/2008	JFRA On 06-August-09			jFra	9.6000	9.6690	0.0234	0.0235	0.00
14/11/2008	JFRA On 06-August-09			jFra	9.6000	9.6690	0.0234	0.0235	0.00
14/11/2008	JFRA On 06-August-09			jFra	9.6000	9.6690	0.0234	0.0235	0.00
14/11/2008	JFRA On 06-August-09			jFra	9.6000	9.6690	0.0234	0.0235	0.00
14/11/2008	JFRA On 06-August-09			jFra	9.6000	9.6690	0.0234	0.0235	0.00
14/11/2008	JFRA On 05-November-09			jFra	9.1500	9.2160	0.0223	0.0225	0.00
14/11/2008	JFRA On 05-November-09			jFra	9.1500	9.2160	0.0223	0.0225	0.00
14/11/2008	JFRA On 05-November-09			jFra	9.1500	9.2160	0.0223	0.0225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	JFRA On 05-November-09			jFra	9.1500	9.2160	0.0223	0.0225	0.00
14/11/2008	JFRA On 05-November-09			jFra	9.1500	9.2160	0.0223	0.0225	0.00
14/11/2008	JFRA On 05-November-09			jFra	9.1500	9.2160	0.0223	0.0225	0.00
14/11/2008	JFRA On 05-November-09			jFra	9.1500	9.2160	0.0223	0.0225	0.00
14/11/2008	JFRA On 05-November-09			jFra	9.1500	9.2160	0.0223	0.0225	0.00
14/11/2008	JN02 On 05-February-09			jNote	9.5300	9.6020	0.1705	0.1716	0.00
14/11/2008	JN02 On 05-February-09			jNote	9.5300	9.6020	0.1705	0.1716	0.00
14/11/2008	JN02 On 05-February-09			jNote	9.5300	9.6020	0.1705	0.1716	0.00
14/11/2008	JN02 On 05-February-09			jNote	9.5300	9.6020	0.1705	0.1716	0.00
14/11/2008	JN02 On 05-February-09			jNote	9.5300	9.6020	0.1705	0.1716	0.00
14/11/2008	JN02 On 05-February-09			jNote	9.5300	9.6020	0.1705	0.1716	0.00
14/11/2008	JN02 On 05-February-09			jNote	9.5300	9.6020	0.1705	0.1716	0.00
14/11/2008	JN02 On 05-February-09			jNote	9.5300	9.6020	0.1705	0.1716	0.00
14/11/2008	JN02 On 07-May-09			jNote	9.1200	9.2050	0.1642	0.1655	0.00
14/11/2008	JN02 On 07-May-09			jNote	9.1200	9.2050	0.1642	0.1655	0.00
14/11/2008	JN02 On 07-May-09			jNote	9.1200	9.2050	0.1642	0.1655	0.00
14/11/2008	JN02 On 07-May-09			jNote	9.1200	9.2050	0.1642	0.1655	0.00
14/11/2008	JN02 On 07-May-09			jNote	9.1200	9.2050	0.1642	0.1655	0.00
14/11/2008	JN02 On 07-May-09			jNote	9.1200	9.2050	0.1642	0.1655	0.00
14/11/2008	JN02 On 07-May-09			jNote	9.1200	9.2050	0.1642	0.1655	0.00
14/11/2008	JN02 On 07-May-09			jNote	9.1200	9.2050	0.1642	0.1655	0.00
14/11/2008	JN02 On 06-August-09			jNote	8.8800	8.9630	0.1604	0.1618	0.00
14/11/2008	JN02 On 06-August-09			jNote	8.8800	8.9630	0.1604	0.1618	0.00
14/11/2008	JN02 On 06-August-09			jNote	8.8800	8.9630	0.1604	0.1618	0.00
14/11/2008	JN02 On 06-August-09			jNote	8.8800	8.9630	0.1604	0.1618	0.00
14/11/2008	JN02 On 06-August-09			jNote	8.8800	8.9630	0.1604	0.1618	0.00
14/11/2008	JN02 On 06-August-09			jNote	8.8800	8.9630	0.1604	0.1618	0.00
14/11/2008	JN02 On 06-August-09			jNote	8.8800	8.9630	0.1604	0.1618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	JN02 On 06-August-09			jNote	8.8800	8.9630	0.1604	0.1618	0.00
14/11/2008	JN05 On 05-February-09			jNote	8.9600	9.0340	0.3558	0.3581	0.00
14/11/2008	JN05 On 05-February-09			jNote	8.9600	9.0340	0.3558	0.3581	0.00
14/11/2008	JN05 On 05-February-09			jNote	8.9600	9.0340	0.3558	0.3581	0.00
14/11/2008	JN05 On 05-February-09			jNote	8.9600	9.0340	0.3558	0.3581	0.00
14/11/2008	JN05 On 05-February-09			jNote	8.9600	9.0340	0.3558	0.3581	0.00
14/11/2008	JN05 On 05-February-09			jNote	8.9600	9.0340	0.3558	0.3581	0.00
14/11/2008	JN05 On 05-February-09			jNote	8.9600	9.0340	0.3558	0.3581	0.00
14/11/2008	JN05 On 05-February-09			jNote	8.9600	9.0340	0.3558	0.3581	0.00
14/11/2008	JN05 On 07-May-09			jNote	8.7700	8.8450	0.3496	0.3520	0.00
14/11/2008	JN05 On 07-May-09			jNote	8.7700	8.8450	0.3496	0.3520	0.00
14/11/2008	JN05 On 07-May-09			jNote	8.7700	8.8450	0.3496	0.3520	0.00
14/11/2008	JN05 On 07-May-09			jNote	8.7700	8.8450	0.3496	0.3520	0.00
14/11/2008	JN05 On 07-May-09			jNote	8.7700	8.8450	0.3496	0.3520	0.00
14/11/2008	JN05 On 07-May-09			jNote	8.7700	8.8450	0.3496	0.3520	0.00
14/11/2008	JN05 On 07-May-09			jNote	8.7700	8.8450	0.3496	0.3520	0.00
14/11/2008	JN05 On 07-May-09			jNote	8.7700	8.8450	0.3496	0.3520	0.00
14/11/2008	JN05 On 06-August-09			jNote	8.6500	8.7260	0.3474	0.3499	0.00
14/11/2008	JN05 On 06-August-09			jNote	8.6500	8.7260	0.3474	0.3499	0.00
14/11/2008	JN05 On 06-August-09			jNote	8.6500	8.7260	0.3474	0.3499	0.00
14/11/2008	JN05 On 06-August-09			jNote	8.6500	8.7260	0.3474	0.3499	0.00
14/11/2008	JN05 On 06-August-09			jNote	8.6500	8.7260	0.3474	0.3499	0.00
14/11/2008	JN05 On 06-August-09			jNote	8.6500	8.7260	0.3474	0.3499	0.00
14/11/2008	JN05 On 06-August-09			jNote	8.6500	8.7260	0.3474	0.3499	0.00
14/11/2008	JN05 On 06-August-09			jNote	8.6500	8.7260	0.3474	0.3499	0.00
14/11/2008	JN10 On 05-February-09			jNote	8.6600	8.7230	0.5703	0.5729	0.00
14/11/2008	JN10 On 05-February-09			jNote	8.6600	8.7230	0.5703	0.5729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	JN10 On 05-February-09			jNote	8.6600	8.7230	0.5703	0.5729	0.00
14/11/2008	JN10 On 05-February-09			jNote	8.6600	8.7230	0.5703	0.5729	0.00
14/11/2008	JN10 On 05-February-09			jNote	8.6600	8.7230	0.5703	0.5729	0.00
14/11/2008	JN10 On 05-February-09			jNote	8.6600	8.7230	0.5703	0.5729	0.00
14/11/2008	JN10 On 05-February-09			jNote	8.6600	8.7230	0.5703	0.5729	0.00
14/11/2008	JN10 On 05-February-09			jNote	8.6600	8.7230	0.5703	0.5729	0.00
14/11/2008	JN10 On 07-May-09			jNote	8.5300	8.5940	0.5653	0.5680	0.00
14/11/2008	JN10 On 07-May-09			jNote	8.5300	8.5940	0.5653	0.5680	0.00
14/11/2008	JN10 On 07-May-09			jNote	8.5300	8.5940	0.5653	0.5680	0.00
14/11/2008	JN10 On 07-May-09			jNote	8.5300	8.5940	0.5653	0.5680	0.00
14/11/2008	JN10 On 07-May-09			jNote	8.5300	8.5940	0.5653	0.5680	0.00
14/11/2008	JN10 On 07-May-09			jNote	8.5300	8.5940	0.5653	0.5680	0.00
14/11/2008	JN10 On 07-May-09			jNote	8.5300	8.5940	0.5653	0.5680	0.00
14/11/2008	JN10 On 07-May-09			jNote	8.5300	8.5940	0.5653	0.5680	0.00
14/11/2008	JN10 On 06-August-09			jNote	8.4400	8.5030	0.5621	0.5648	0.00
14/11/2008	JN10 On 06-August-09			jNote	8.4400	8.5030	0.5621	0.5648	0.00
14/11/2008	JN10 On 06-August-09			jNote	8.4400	8.5030	0.5621	0.5648	0.00
14/11/2008	JN10 On 06-August-09			jNote	8.4400	8.5030	0.5621	0.5648	0.00
14/11/2008	JN10 On 06-August-09			jNote	8.4400	8.5030	0.5621	0.5648	0.00
14/11/2008	JN10 On 06-August-09			jNote	8.4400	8.5030	0.5621	0.5648	0.00
14/11/2008	JN10 On 06-August-09			jNote	8.4400	8.5030	0.5621	0.5648	0.00
14/11/2008	JN10 On 06-August-09			jNote	8.4400	8.5030	0.5621	0.5648	0.00
14/11/2008	JROD On 28-November-08			jRod	11.8100	11.8150	0.0104	0.0098	0.00
14/11/2008	JROD On 28-November-08			jRod	11.8100	11.8150	0.0104	0.0098	0.00
14/11/2008	JROD On 28-November-08			jRod	11.8100	11.8150	0.0104	0.0098	0.00
14/11/2008	JROD On 28-November-08			jRod	11.8100	11.8150	0.0104	0.0098	0.00
14/11/2008	JROD On 28-November-08			jRod	11.8100	11.8150	0.0104	0.0098	0.00
14/11/2008	JROD On 28-November-08			jRod	11.8100	11.8150	0.0104	0.0098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	JROD On 28-November-08			jRod	11.8100	11.8150	0.0104	0.0098	0.00
14/11/2008	JROD On 28-November-08			jRod	11.8100	11.8150	0.0104	0.0098	0.00
14/11/2008	JROD On 31-December-08			jRod	11.9700	11.9880	0.0108	0.0102	0.00
14/11/2008	JROD On 31-December-08			jRod	11.9700	11.9880	0.0108	0.0102	0.00
14/11/2008	JROD On 31-December-08			jRod	11.9700	11.9880	0.0108	0.0102	0.00
14/11/2008	JROD On 31-December-08			jRod	11.9700	11.9880	0.0108	0.0102	0.00
14/11/2008	JROD On 31-December-08			jRod	11.9700	11.9880	0.0108	0.0102	0.00
14/11/2008	JROD On 31-December-08			jRod	11.9700	11.9880	0.0108	0.0102	0.00
14/11/2008	JROD On 31-December-08			jRod	11.9700	11.9880	0.0108	0.0102	0.00
14/11/2008	JROD On 31-December-08			jRod	11.9700	11.9880	0.0108	0.0102	0.00
14/11/2008	OTH1 On 05-February-09			Index Future	271.4200	269.4190	271.4180	269.4190	0.00
14/11/2008	OTH1 On 05-February-09			Index Future	271.4200	269.4190	271.4180	269.4190	0.00
14/11/2008	OTH1 On 05-February-09			Index Future	271.4200	269.4190	271.4180	269.4190	0.00
14/11/2008	OTH1 On 05-February-09			Index Future	271.4200	269.4190	271.4180	269.4190	0.00
14/11/2008	OTH1 On 05-February-09			Index Future	271.4200	269.4190	271.4180	269.4190	0.00
14/11/2008	OTH1 On 05-February-09			Index Future	271.4200	269.4190	271.4180	269.4190	0.00
14/11/2008	OTH1 On 05-February-09			Index Future	271.4200	269.4190	271.4180	269.4190	0.00
14/11/2008	OTH1 On 05-February-09			Index Future	271.4200	269.4190	271.4180	269.4190	0.00
14/11/2008	OTH1 On 07-May-09			Index Future	279.0700	277.0100	279.0680	277.0100	0.00
14/11/2008	OTH1 On 07-May-09			Index Future	279.0700	277.0100	279.0680	277.0100	0.00
14/11/2008	OTH1 On 07-May-09			Index Future	279.0700	277.0100	279.0680	277.0100	0.00
14/11/2008	OTH1 On 07-May-09			Index Future	279.0700	277.0100	279.0680	277.0100	0.00
14/11/2008	OTH1 On 07-May-09			Index Future	279.0700	277.0100	279.0680	277.0100	0.00
14/11/2008	OTH1 On 07-May-09			Index Future	279.0700	277.0100	279.0680	277.0100	0.00
14/11/2008	OTH1 On 07-May-09			Index Future	279.0700	277.0100	279.0680	277.0100	0.00
14/11/2008	OTH1 On 07-May-09			Index Future	279.0700	277.0100	279.0680	277.0100	0.00
14/11/2008	OTH1 On 06-August-09			Index Future	286.5900	284.4700	286.5860	284.4700	3.00
14/11/2008	OTH1 On 06-August-09			Index Future	286.5900	284.4700	286.5860	284.4700	3.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	OTH1 On 06-August-09			Index Future	286.5900	284.4700	286.5860	284.4700	3.00
14/11/2008	OTH1 On 06-August-09			Index Future	286.5900	284.4700	286.5860	284.4700	3.00
14/11/2008	OTH1 On 06-August-09			Index Future	286.5900	284.4700	286.5860	284.4700	3.00
14/11/2008	OTH1 On 06-August-09			Index Future	286.5900	284.4700	286.5860	284.4700	3.00
14/11/2008	OTH1 On 06-August-09			Index Future	286.5900	284.4700	286.5860	284.4700	3.00
14/11/2008	OTH1 On 06-August-09			Index Future	286.5900	284.4700	286.5860	284.4700	3.00
14/11/2008	R153 On 05-February-09			Bond Future	8.8400	8.9360	111.7522	111.6031	4514.00
14/11/2008	R153 On 05-February-09			Bond Future	8.8400	8.9360	111.7522	111.6031	4514.00
14/11/2008	R153 On 05-February-09			Bond Future	8.8400	8.9360	111.7522	111.6031	4514.00
14/11/2008	R153 On 05-February-09			Bond Future	8.8400	8.9360	111.7522	111.6031	4514.00
14/11/2008	R153 On 05-February-09			Bond Future	8.8400	8.9360	111.7522	111.6031	4514.00
14/11/2008	R153 On 05-February-09			Bond Future	8.8400	8.9360	111.7522	111.6031	4514.00
14/11/2008	R153 On 05-February-09			Bond Future	8.8400	8.9360	111.7522	111.6031	4514.00
14/11/2008	R153 On 05-February-09			Bond Future	8.8400	8.9360	111.7522	111.6031	4514.00
14/11/2008	R153 On 07-May-09			Bond Future	8.3700	8.4910	108.1492	107.9942	0.00
14/11/2008	R153 On 07-May-09			Bond Future	8.3700	8.4910	108.1492	107.9942	0.00
14/11/2008	R153 On 07-May-09			Bond Future	8.3700	8.4910	108.1492	107.9942	0.00
14/11/2008	R153 On 07-May-09			Bond Future	8.3700	8.4910	108.1492	107.9942	0.00
14/11/2008	R153 On 07-May-09			Bond Future	8.3700	8.4910	108.1492	107.9942	0.00
14/11/2008	R153 On 07-May-09			Bond Future	8.3700	8.4910	108.1492	107.9942	0.00
14/11/2008	R153 On 07-May-09			Bond Future	8.3700	8.4910	108.1492	107.9942	0.00
14/11/2008	R153 On 07-May-09			Bond Future	8.3700	8.4910	108.1492	107.9942	0.00
14/11/2008	R153 On 06-August-09			Bond Future	7.7500	7.9080	111.0190	110.8604	0.00
14/11/2008	R153 On 06-August-09			Bond Future	7.7500	7.9080	111.0190	110.8604	0.00
14/11/2008	R153 On 06-August-09			Bond Future	7.7500	7.9080	111.0190	110.8604	0.00
14/11/2008	R153 On 06-August-09			Bond Future	7.7500	7.9080	111.0190	110.8604	0.00
14/11/2008	R153 On 06-August-09			Bond Future	7.7500	7.9080	111.0190	110.8604	0.00
14/11/2008	R153 On 06-August-09			Bond Future	7.7500	7.9080	111.0190	110.8604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R153 On 06-August-09			Bond Future	7.7500	7.9080	111.0190	110.8604	0.00
14/11/2008	R153 On 06-August-09			Bond Future	7.7500	7.9080	111.0190	110.8604	0.00
14/11/2008	R157 On 05-February-09			Bond Future	8.6700	8.7860	129.3555	128.7096	7070.00
14/11/2008	R157 On 05-February-09			Bond Future	8.6700	8.7860	129.3555	128.7096	7070.00
14/11/2008	R157 On 05-February-09			Bond Future	8.6700	8.7860	129.3555	128.7096	7070.00
14/11/2008	R157 On 05-February-09			Bond Future	8.6700	8.7860	129.3555	128.7096	7070.00
14/11/2008	R157 On 05-February-09			Bond Future	8.6700	8.7860	129.3555	128.7096	7070.00
14/11/2008	R157 On 05-February-09			Bond Future	8.6700	8.7860	129.3555	128.7096	7070.00
14/11/2008	R157 On 05-February-09			Bond Future	8.6700	8.7860	129.3555	128.7096	7070.00
14/11/2008	R157 On 07-May-09			Bond Future	8.5500	8.6650	125.9768	125.3140	1624.00
14/11/2008	R157 On 07-May-09			Bond Future	8.5500	8.6650	125.9768	125.3140	1624.00
14/11/2008	R157 On 07-May-09			Bond Future	8.5500	8.6650	125.9768	125.3140	1624.00
14/11/2008	R157 On 07-May-09			Bond Future	8.5500	8.6650	125.9768	125.3140	1624.00
14/11/2008	R157 On 07-May-09			Bond Future	8.5500	8.6650	125.9768	125.3140	1624.00
14/11/2008	R157 On 07-May-09			Bond Future	8.5500	8.6650	125.9768	125.3140	1624.00
14/11/2008	R157 On 07-May-09			Bond Future	8.5500	8.6650	125.9768	125.3140	1624.00
14/11/2008	R157 On 07-May-09			Bond Future	8.5500	8.6650	125.9768	125.3140	1624.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 06-August-09			Bond Future	8.4200	8.5500	129.2950	128.6131	5000.00
14/11/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	1149	958	1149	958	850.00
14/11/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	1149	958	1149	958	850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	1149	958	1149	958	850.00
14/11/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	1149	958	1149	958	850.00
14/11/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	1149	958	1149	958	850.00
14/11/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	1149	958	1149	958	850.00
14/11/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	1149	958	1149	958	850.00
14/11/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	1149	958	1149	958	850.00
14/11/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	1149	958	1149	958	850.00
14/11/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	3578	4034	3578	4034	0.00
14/11/2008	R186 On 05-February-09			Bond Future	8.4400	8.5500	120.3018	119.1431	2834.00
14/11/2008	R186 On 05-February-09			Bond Future	8.4400	8.5500	120.3018	119.1431	2834.00
14/11/2008	R186 On 05-February-09			Bond Future	8.4400	8.5500	120.3018	119.1431	2834.00
14/11/2008	R186 On 05-February-09			Bond Future	8.4400	8.5500	120.3018	119.1431	2834.00
14/11/2008	R186 On 05-February-09			Bond Future	8.4400	8.5500	120.3018	119.1431	2834.00
14/11/2008	R186 On 05-February-09			Bond Future	8.4400	8.5500	120.3018	119.1431	2834.00
14/11/2008	R186 On 05-February-09			Bond Future	8.4400	8.5500	120.3018	119.1431	2834.00
14/11/2008	R186 On 05-February-09			Bond Future	8.4400	8.5500	120.3018	119.1431	2834.00
14/11/2008	R186 On 07-May-09			Bond Future	8.3500	8.4640	123.7291	122.5449	0.00
14/11/2008	R186 On 07-May-09			Bond Future	8.3500	8.4640	123.7291	122.5449	0.00
14/11/2008	R186 On 07-May-09			Bond Future	8.3500	8.4640	123.7291	122.5449	0.00
14/11/2008	R186 On 07-May-09			Bond Future	8.3500	8.4640	123.7291	122.5449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R186 On 07-May-09			Bond Future	8.3500	8.4640	123.7291	122.5449	0.00
14/11/2008	R186 On 07-May-09			Bond Future	8.3500	8.4640	123.7291	122.5449	0.00
14/11/2008	R186 On 07-May-09			Bond Future	8.3500	8.4640	123.7291	122.5449	0.00
14/11/2008	R186 On 07-May-09			Bond Future	8.3500	8.4640	123.7291	122.5449	0.00
14/11/2008	R186 On 06-August-09			Bond Future	8.2700	8.3860	121.8400	120.6214	2500.00
14/11/2008	R186 On 06-August-09			Bond Future	8.2700	8.3860	121.8400	120.6214	2500.00
14/11/2008	R186 On 06-August-09			Bond Future	8.2700	8.3860	121.8400	120.6214	2500.00
14/11/2008	R186 On 06-August-09			Bond Future	8.2700	8.3860	121.8400	120.6214	2500.00
14/11/2008	R186 On 06-August-09			Bond Future	8.2700	8.3860	121.8400	120.6214	2500.00
14/11/2008	R186 On 06-August-09			Bond Future	8.2700	8.3860	121.8400	120.6214	2500.00
14/11/2008	R186 On 06-August-09			Bond Future	8.2700	8.3860	121.8400	120.6214	2500.00
14/11/2008	R186 On 06-August-09			Bond Future	8.2700	8.3860	121.8400	120.6214	2500.00
14/11/2008	R196 On 05-February-09			Bond Future	12.1100	12.0910	104.3769	104.3776	0.00
14/11/2008	R196 On 05-February-09			Bond Future	12.1100	12.0910	104.3769	104.3776	0.00
14/11/2008	R196 On 05-February-09			Bond Future	12.1100	12.0910	104.3769	104.3776	0.00
14/11/2008	R196 On 05-February-09			Bond Future	12.1100	12.0910	104.3769	104.3776	0.00
14/11/2008	R196 On 05-February-09			Bond Future	12.1100	12.0910	104.3769	104.3776	0.00
14/11/2008	R196 On 05-February-09			Bond Future	12.1100	12.0910	104.3769	104.3776	0.00
14/11/2008	R196 On 05-February-09			Bond Future	12.1100	12.0910	104.3769	104.3776	0.00
14/11/2008	R196 On 05-February-09			Bond Future	12.1100	12.0910	104.3769	104.3776	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00
14/11/2008	R196 On 07-May-09			Bond Future	11.6400	11.6890	101.4391	101.4240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R201 On 05-February-09			Bond Future	8.7700	8.8960	101.1079	100.5511	2.00
14/11/2008	R201 On 05-February-09			Bond Future	8.7700	8.8960	101.1079	100.5511	2.00
14/11/2008	R201 On 05-February-09			Bond Future	8.7700	8.8960	101.1079	100.5511	2.00
14/11/2008	R201 On 05-February-09			Bond Future	8.7700	8.8960	101.1079	100.5511	2.00
14/11/2008	R201 On 05-February-09			Bond Future	8.7700	8.8960	101.1079	100.5511	2.00
14/11/2008	R201 On 05-February-09			Bond Future	8.7700	8.8960	101.1079	100.5511	2.00
14/11/2008	R201 On 05-February-09			Bond Future	8.7700	8.8960	101.1079	100.5511	2.00
14/11/2008	R201 On 05-February-09			Bond Future	8.7700	8.8960	101.1079	100.5511	2.00
14/11/2008	R201 On 07-May-09			Bond Future	8.6100	8.7450	103.9927	103.4192	0.00
14/11/2008	R201 On 07-May-09			Bond Future	8.6100	8.7450	103.9927	103.4192	0.00
14/11/2008	R201 On 07-May-09			Bond Future	8.6100	8.7450	103.9927	103.4192	0.00
14/11/2008	R201 On 07-May-09			Bond Future	8.6100	8.7450	103.9927	103.4192	0.00
14/11/2008	R201 On 07-May-09			Bond Future	8.6100	8.7450	103.9927	103.4192	0.00
14/11/2008	R201 On 07-May-09			Bond Future	8.6100	8.7450	103.9927	103.4192	0.00
14/11/2008	R201 On 07-May-09			Bond Future	8.6100	8.7450	103.9927	103.4192	0.00
14/11/2008	R201 On 07-May-09			Bond Future	8.6100	8.7450	103.9927	103.4192	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R201 On 06-August-09			Bond Future	8.4600	8.6020	102.4409	101.8493	0.00
14/11/2008	R203 On 05-February-09			Bond Future	8.6900	8.8010	100.7405	100.0862	0.00
14/11/2008	R203 On 05-February-09			Bond Future	8.6900	8.8010	100.7405	100.0862	0.00
14/11/2008	R203 On 05-February-09			Bond Future	8.6900	8.8010	100.7405	100.0862	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R203 On 05-February-09			Bond Future	8.6900	8.8010	100.7405	100.0862	0.00
14/11/2008	R203 On 05-February-09			Bond Future	8.6900	8.8010	100.7405	100.0862	0.00
14/11/2008	R203 On 05-February-09			Bond Future	8.6900	8.8010	100.7405	100.0862	0.00
14/11/2008	R203 On 05-February-09			Bond Future	8.6900	8.8010	100.7405	100.0862	0.00
14/11/2008	R203 On 05-February-09			Bond Future	8.6900	8.8010	100.7405	100.0862	0.00
14/11/2008	R203 On 07-May-09			Bond Future	8.5700	8.6850	99.4134	98.7371	0.00
14/11/2008	R203 On 07-May-09			Bond Future	8.5700	8.6850	99.4134	98.7371	0.00
14/11/2008	R203 On 07-May-09			Bond Future	8.5700	8.6850	99.4134	98.7371	0.00
14/11/2008	R203 On 07-May-09			Bond Future	8.5700	8.6850	99.4134	98.7371	0.00
14/11/2008	R203 On 07-May-09			Bond Future	8.5700	8.6850	99.4134	98.7371	0.00
14/11/2008	R203 On 07-May-09			Bond Future	8.5700	8.6850	99.4134	98.7371	0.00
14/11/2008	R203 On 07-May-09			Bond Future	8.5700	8.6850	99.4134	98.7371	0.00
14/11/2008	R203 On 07-May-09			Bond Future	8.5700	8.6850	99.4134	98.7371	0.00
14/11/2008	R203 On 06-August-09			Bond Future	8.4500	8.5750	102.1772	101.4808	0.00
14/11/2008	R203 On 06-August-09			Bond Future	8.4500	8.5750	102.1772	101.4808	0.00
14/11/2008	R203 On 06-August-09			Bond Future	8.4500	8.5750	102.1772	101.4808	0.00
14/11/2008	R203 On 06-August-09			Bond Future	8.4500	8.5750	102.1772	101.4808	0.00
14/11/2008	R203 On 06-August-09			Bond Future	8.4500	8.5750	102.1772	101.4808	0.00
14/11/2008	R203 On 06-August-09			Bond Future	8.4500	8.5750	102.1772	101.4808	0.00
14/11/2008	R203 On 06-August-09			Bond Future	8.4500	8.5750	102.1772	101.4808	0.00
14/11/2008	R203 On 06-August-09			Bond Future	8.4500	8.5750	102.1772	101.4808	0.00
14/11/2008	R204 On 05-February-09			Bond Future	8.7000	8.8110	96.5388	95.8326	9.00
14/11/2008	R204 On 05-February-09			Bond Future	8.7000	8.8110	96.5388	95.8326	9.00
14/11/2008	R204 On 05-February-09			Bond Future	8.7000	8.8110	96.5388	95.8326	9.00
14/11/2008	R204 On 05-February-09			Bond Future	8.7000	8.8110	96.5388	95.8326	9.00
14/11/2008	R204 On 05-February-09			Bond Future	8.7000	8.8110	96.5388	95.8326	9.00
14/11/2008	R204 On 05-February-09			Bond Future	8.7000	8.8110	96.5388	95.8326	9.00
14/11/2008	R204 On 05-February-09			Bond Future	8.7000	8.8110	96.5388	95.8326	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R204 On 05-February-09			Bond Future	8.7000	8.8110	96.5388	95.8326	9.00
14/11/2008	R204 On 07-May-09			Bond Future	8.5900	8.7070	99.2988	98.5660	0.00
14/11/2008	R204 On 07-May-09			Bond Future	8.5900	8.7070	99.2988	98.5660	0.00
14/11/2008	R204 On 07-May-09			Bond Future	8.5900	8.7070	99.2988	98.5660	0.00
14/11/2008	R204 On 07-May-09			Bond Future	8.5900	8.7070	99.2988	98.5660	0.00
14/11/2008	R204 On 07-May-09			Bond Future	8.5900	8.7070	99.2988	98.5660	0.00
14/11/2008	R204 On 07-May-09			Bond Future	8.5900	8.7070	99.2988	98.5660	0.00
14/11/2008	R204 On 07-May-09			Bond Future	8.5900	8.7070	99.2988	98.5660	0.00
14/11/2008	R204 On 07-May-09			Bond Future	8.5900	8.7070	99.2988	98.5660	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R204 On 06-August-09			Bond Future	8.4900	8.6120	97.9928	97.2415	0.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 05-February-09			Bond Future	8.7600	8.8850	95.5722	95.0968	1730.00
14/11/2008	R206 On 07-May-09			Bond Future	8.5900	8.7180	98.2978	97.8083	0.00
14/11/2008	R206 On 07-May-09			Bond Future	8.5900	8.7180	98.2978	97.8083	0.00
14/11/2008	R206 On 07-May-09			Bond Future	8.5900	8.7180	98.2978	97.8083	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R206 On 07-May-09			Bond Future	8.5900	8.7180	98.2978	97.8083	0.00
14/11/2008	R206 On 07-May-09			Bond Future	8.5900	8.7180	98.2978	97.8083	0.00
14/11/2008	R206 On 07-May-09			Bond Future	8.5900	8.7180	98.2978	97.8083	0.00
14/11/2008	R206 On 07-May-09			Bond Future	8.5900	8.7180	98.2978	97.8083	0.00
14/11/2008	R206 On 07-May-09			Bond Future	8.5900	8.7180	98.2978	97.8083	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R206 On 06-August-09			Bond Future	8.4100	8.5540	97.2489	96.7452	0.00
14/11/2008	R207 On 05-February-09			Bond Future	8.6800	8.7870	90.5787	89.8538	0.00
14/11/2008	R207 On 05-February-09			Bond Future	8.6800	8.7870	90.5787	89.8538	0.00
14/11/2008	R207 On 05-February-09			Bond Future	8.6800	8.7870	90.5787	89.8538	0.00
14/11/2008	R207 On 05-February-09			Bond Future	8.6800	8.7870	90.5787	89.8538	0.00
14/11/2008	R207 On 05-February-09			Bond Future	8.6800	8.7870	90.5787	89.8538	0.00
14/11/2008	R207 On 05-February-09			Bond Future	8.6800	8.7870	90.5787	89.8538	0.00
14/11/2008	R207 On 05-February-09			Bond Future	8.6800	8.7870	90.5787	89.8538	0.00
14/11/2008	R207 On 05-February-09			Bond Future	8.6800	8.7870	90.5787	89.8538	0.00
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R207 On 07-May-09			Bond Future	8.5800	8.6930	93.1591	92.4176	0.00
14/11/2008	R207 On 06-August-09			Bond Future	8.4900	8.6060	92.0949	91.3319	0.00
14/11/2008	R207 On 06-August-09			Bond Future	8.4900	8.6060	92.0949	91.3319	0.00
14/11/2008	R207 On 06-August-09			Bond Future	8.4900	8.6060	92.0949	91.3319	0.00
14/11/2008	R207 On 06-August-09			Bond Future	8.4900	8.6060	92.0949	91.3319	0.00
14/11/2008	R207 On 06-August-09			Bond Future	8.4900	8.6060	92.0949	91.3319	0.00
14/11/2008	R207 On 06-August-09			Bond Future	8.4900	8.6060	92.0949	91.3319	0.00
14/11/2008	R207 On 06-August-09			Bond Future	8.4900	8.6060	92.0949	91.3319	0.00
14/11/2008	R207 On 06-August-09			Bond Future	8.4900	8.6060	92.0949	91.3319	0.00
14/11/2008	R208 On 05-February-09			Bond Future	8.6300	8.7440	88.4753	87.7201	0.00
14/11/2008	R208 On 05-February-09			Bond Future	8.6300	8.7440	88.4753	87.7201	0.00
14/11/2008	R208 On 05-February-09			Bond Future	8.6300	8.7440	88.4753	87.7201	0.00
14/11/2008	R208 On 05-February-09			Bond Future	8.6300	8.7440	88.4753	87.7201	0.00
14/11/2008	R208 On 05-February-09			Bond Future	8.6300	8.7440	88.4753	87.7201	0.00
14/11/2008	R208 On 05-February-09			Bond Future	8.6300	8.7440	88.4753	87.7201	0.00
14/11/2008	R208 On 05-February-09			Bond Future	8.6300	8.7440	88.4753	87.7201	0.00
14/11/2008	R208 On 05-February-09			Bond Future	8.6300	8.7440	88.4753	87.7201	0.00
14/11/2008	R208 On 07-May-09			Bond Future	8.5300	8.6450	87.6269	86.8584	0.00
14/11/2008	R208 On 07-May-09			Bond Future	8.5300	8.6450	87.6269	86.8584	0.00
14/11/2008	R208 On 07-May-09			Bond Future	8.5300	8.6450	87.6269	86.8584	0.00
14/11/2008	R208 On 07-May-09			Bond Future	8.5300	8.6450	87.6269	86.8584	0.00
14/11/2008	R208 On 07-May-09			Bond Future	8.5300	8.6450	87.6269	86.8584	0.00
14/11/2008	R208 On 07-May-09			Bond Future	8.5300	8.6450	87.6269	86.8584	0.00
14/11/2008	R208 On 07-May-09			Bond Future	8.5300	8.6450	87.6269	86.8584	0.00
14/11/2008	R208 On 07-May-09			Bond Future	8.5300	8.6450	87.6269	86.8584	0.00
14/11/2008	R208 On 06-August-09			Bond Future	8.4700	8.5910	89.8664	89.0819	0.00
14/11/2008	R208 On 06-August-09			Bond Future	8.4700	8.5910	89.8664	89.0819	0.00
14/11/2008	R208 On 06-August-09			Bond Future	8.4700	8.5910	89.8664	89.0819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R208 On 06-August-09			Bond Future	8.4700	8.5910	89.8664	89.0819	0.00
14/11/2008	R208 On 06-August-09			Bond Future	8.4700	8.5910	89.8664	89.0819	0.00
14/11/2008	R208 On 06-August-09			Bond Future	8.4700	8.5910	89.8664	89.0819	0.00
14/11/2008	R208 On 06-August-09			Bond Future	8.4700	8.5910	89.8664	89.0819	0.00
14/11/2008	R208 On 06-August-09			Bond Future	8.4700	8.5910	89.8664	89.0819	0.00
14/11/2008	R209 On 05-February-09			Bond Future	8.0500	8.1730	82.5196	81.4194	5545.00
14/11/2008	R209 On 05-February-09			Bond Future	8.0500	8.1730	82.5196	81.4194	5545.00
14/11/2008	R209 On 05-February-09			Bond Future	8.0500	8.1730	82.5196	81.4194	5545.00
14/11/2008	R209 On 05-February-09			Bond Future	8.0500	8.1730	82.5196	81.4194	5545.00
14/11/2008	R209 On 05-February-09			Bond Future	8.0500	8.1730	82.5196	81.4194	5545.00
14/11/2008	R209 On 05-February-09			Bond Future	8.0500	8.1730	82.5196	81.4194	5545.00
14/11/2008	R209 On 05-February-09			Bond Future	8.0500	8.1730	82.5196	81.4194	5545.00
14/11/2008	R209 On 05-February-09			Bond Future	8.0500	8.1730	82.5196	81.4194	5545.00
14/11/2008	R209 On 07-May-09			Bond Future	7.9800	8.0990	81.7093	80.5772	0.00
14/11/2008	R209 On 07-May-09			Bond Future	7.9800	8.0990	81.7093	80.5772	0.00
14/11/2008	R209 On 07-May-09			Bond Future	7.9800	8.0990	81.7093	80.5772	0.00
14/11/2008	R209 On 07-May-09			Bond Future	7.9800	8.0990	81.7093	80.5772	0.00
14/11/2008	R209 On 07-May-09			Bond Future	7.9800	8.0990	81.7093	80.5772	0.00
14/11/2008	R209 On 07-May-09			Bond Future	7.9800	8.0990	81.7093	80.5772	0.00
14/11/2008	R209 On 07-May-09			Bond Future	7.9800	8.0990	81.7093	80.5772	0.00
14/11/2008	R209 On 07-May-09			Bond Future	7.9800	8.0990	81.7093	80.5772	0.00
14/11/2008	R209 On 06-August-09			Bond Future	7.9100	8.0320	83.9768	82.8138	0.00
14/11/2008	R209 On 06-August-09			Bond Future	7.9100	8.0320	83.9768	82.8138	0.00
14/11/2008	R209 On 06-August-09			Bond Future	7.9100	8.0320	83.9768	82.8138	0.00
14/11/2008	R209 On 06-August-09			Bond Future	7.9100	8.0320	83.9768	82.8138	0.00
14/11/2008	R209 On 06-August-09			Bond Future	7.9100	8.0320	83.9768	82.8138	0.00
14/11/2008	R209 On 06-August-09			Bond Future	7.9100	8.0320	83.9768	82.8138	0.00
14/11/2008	R209 On 06-August-09			Bond Future	7.9100	8.0320	83.9768	82.8138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	R209 On 06-August-09			Bond Future	7.9100	8.0320	83.9768	82.8138	0.00
14/11/2008	TRT1 On 05-February-09			Index Future	280.4700	278.8800	280.4670	278.8800	0.00
14/11/2008	TRT1 On 05-February-09			Index Future	280.4700	278.8800	280.4670	278.8800	0.00
14/11/2008	TRT1 On 05-February-09			Index Future	280.4700	278.8800	280.4670	278.8800	0.00
14/11/2008	TRT1 On 05-February-09			Index Future	280.4700	278.8800	280.4670	278.8800	0.00
14/11/2008	TRT1 On 05-February-09			Index Future	280.4700	278.8800	280.4670	278.8800	0.00
14/11/2008	TRT1 On 05-February-09			Index Future	280.4700	278.8800	280.4670	278.8800	0.00
14/11/2008	TRT1 On 05-February-09			Index Future	280.4700	278.8800	280.4670	278.8800	0.00
14/11/2008	TRT1 On 05-February-09			Index Future	280.4700	278.8800	280.4670	278.8800	0.00
14/11/2008	TRT1 On 07-May-09			Index Future	288.3700	286.7380	288.3720	286.7380	0.00
14/11/2008	TRT1 On 07-May-09			Index Future	288.3700	286.7380	288.3720	286.7380	0.00
14/11/2008	TRT1 On 07-May-09			Index Future	288.3700	286.7380	288.3720	286.7380	0.00
14/11/2008	TRT1 On 07-May-09			Index Future	288.3700	286.7380	288.3720	286.7380	0.00
14/11/2008	TRT1 On 07-May-09			Index Future	288.3700	286.7380	288.3720	286.7380	0.00
14/11/2008	TRT1 On 07-May-09			Index Future	288.3700	286.7380	288.3720	286.7380	0.00
14/11/2008	TRT1 On 07-May-09			Index Future	288.3700	286.7380	288.3720	286.7380	0.00
14/11/2008	TRT1 On 07-May-09			Index Future	288.3700	286.7380	288.3720	286.7380	0.00
14/11/2008	TRT1 On 06-August-09			Index Future	296.1400	294.4600	296.1410	294.4600	100.00
14/11/2008	TRT1 On 06-August-09			Index Future	296.1400	294.4600	296.1410	294.4600	100.00
14/11/2008	TRT1 On 06-August-09			Index Future	296.1400	294.4600	296.1410	294.4600	100.00
14/11/2008	TRT1 On 06-August-09			Index Future	296.1400	294.4600	296.1410	294.4600	100.00
14/11/2008	TRT1 On 06-August-09			Index Future	296.1400	294.4600	296.1410	294.4600	100.00
14/11/2008	TRT1 On 06-August-09			Index Future	296.1400	294.4600	296.1410	294.4600	100.00
14/11/2008	TRT1 On 06-August-09			Index Future	296.1400	294.4600	296.1410	294.4600	100.00
14/11/2008	TRT1 On 06-August-09			Index Future	296.1400	294.4600	296.1410	294.4600	100.00
14/11/2008	ZAAD On 16-March-09			Currency Future	6.8200	6.9079	6.8205	6.9079	1836.00
14/11/2008	ZAAD On 16-March-09			Currency Future	6.8200	6.9079	6.8205	6.9079	1836.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	ZAAD On 16-March-09			Currency Future	6.8200	6.9079	6.8205	6.9079	1836.00
14/11/2008	ZAAD On 16-March-09			Currency Future	6.8200	6.9079	6.8205	6.9079	1836.00
14/11/2008	ZAAD On 16-March-09			Currency Future	6.8200	6.9079	6.8205	6.9079	1836.00
14/11/2008	ZAAD On 16-March-09			Currency Future	6.8200	6.9079	6.8205	6.9079	1836.00
14/11/2008	ZAAD On 16-March-09			Currency Future	6.8200	6.9079	6.8205	6.9079	1836.00
14/11/2008	ZAAD On 16-March-09			Currency Future	6.8200	6.9079	6.8205	6.9079	1836.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-June-09			Currency Future	6.9400	7.0328	6.9434	7.0328	600.00
14/11/2008	ZAAD On 12-December-08			Currency Future	6.6800	6.7680	6.6842	6.7680	5462.00
14/11/2008	ZAAD On 12-December-08			Currency Future	6.6800	6.7680	6.6842	6.7680	5462.00
14/11/2008	ZAAD On 12-December-08			Currency Future	6.6800	6.7680	6.6842	6.7680	5462.00
14/11/2008	ZAAD On 12-December-08			Currency Future	6.6800	6.7680	6.6842	6.7680	5462.00
14/11/2008	ZAAD On 12-December-08			Currency Future	6.6800	6.7680	6.6842	6.7680	5462.00
14/11/2008	ZAAD On 12-December-08			Currency Future	6.6800	6.7680	6.6842	6.7680	5462.00
14/11/2008	ZAAD On 12-December-08			Currency Future	6.6800	6.7680	6.6842	6.7680	5462.00
14/11/2008	ZAAD On 12-December-08			Currency Future	6.6800	6.7680	6.6842	6.7680	5462.00
14/11/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	450	503	450	503	0.00
14/11/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	450	503	450	503	0.00
14/11/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	450	503	450	503	0.00
14/11/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	450	503	450	503	0.00
14/11/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	450	503	450	503	0.00
14/11/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	450	503	450	503	0.00
14/11/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	450	503	450	503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	450	503	450	503	0.00
14/11/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	450	503	450	503	0.00
14/11/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	580	545	580	545	0.00
14/11/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	452	497	452	497	0.00
14/11/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	908	865	908	865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	908	865	908	865	0.00
14/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	176	223	176	223	0.00
14/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	692	655	692	655	0.00
14/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	704	766	704	766	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	411	384	411	384	0.00
14/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	476	549	476	549	0.00
14/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	192	181	192	181	0.00
14/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	192	181	192	181	0.00