



Derivatives Monthly Statistics Report

For November 2008

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 16-March-09 | | | Currency Future | 10.2600 | 10.1374 | 10.2584 | 10.1374 | 19,668.00 |
| 28/11/2008 | \$ / R On 12-June-09 | | | Currency Future | 10.4500 | 10.3250 | 10.4477 | 10.3250 | 2,548.00 |
| 28/11/2008 | \$ / R On 12-December-08 | | | Currency Future | 10.0300 | 9.9134 | 10.0328 | 9.9134 | 170,538.00 |
| 28/11/2008 | \$ / R On 14-December-09 | | | Currency Future | 10.9000 | 10.7894 | 10.9033 | 10.7894 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.15 | Call | Currency Future | 671 | 626 | 671 | 626 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.15 | Put | Currency Future | 563 | 639 | 563 | 639 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.30 | Call | Currency Future | 900 | 843 | 900 | 843 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.30 | Put | Currency Future | 753 | 818 | 753 | 818 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.90 | Call | Currency Future | 328 | 276 | 328 | 276 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.90 | Put | Currency Future | 195 | 262 | 195 | 262 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.80 | Call | Currency Future | 1230 | 1190 | 1230 | 1190 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.80 | Put | Currency Future | 1127 | 1201 | 1127 | 1201 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.25 | Call | Currency Future | 633 | 590 | 633 | 590 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.25 | Put | Currency Future | 625 | 702 | 625 | 702 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.45 | Call | Currency Future | 842 | 789 | 842 | 789 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.45 | Put | Currency Future | 845 | 914 | 845 | 914 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.00 | Call | Currency Future | 273 | 237 | 273 | 237 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.00 | Put | Currency Future | 241 | 324 | 241 | 324 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.90 | Call | Currency Future | 1196 | 1156 | 1196 | 1156 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.90 | Put | Currency Future | 1192 | 1267 | 1192 | 1267 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.05 | Call | Currency Future | 711 | 664 | 711 | 664 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.05 | Put | Currency Future | 503 | 577 | 503 | 577 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.25 | Call | Currency Future | 918 | 862 | 918 | 862 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 10.25 | Put | Currency Future | 720 | 787 | 720 | 787 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.85 | Call | Currency Future | 357 | 300 | 357 | 300 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.85 | Put | Currency Future | 174 | 237 | 174 | 237 | 1,000.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.50 | Call | Currency Future | 546 | 510 | 546 | 510 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.50 | Put | Currency Future | 788 | 873 | 788 | 873 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.70 | Call | Currency Future | 756 | 710 | 756 | 710 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.70 | Put | Currency Future | 1009 | 1085 | 1009 | 1085 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.30 | Call | Currency Future | 170 | 151 | 170 | 151 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.30 | Put | Currency Future | 437 | 538 | 437 | 538 | 1,000.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.20 | Call | Currency Future | 1096 | 1062 | 1096 | 1062 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.20 | Put | Currency Future | 1393 | 1472 | 1393 | 1472 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.30 | Call | Currency Future | 819 | 798 | 819 | 798 | 10,100.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.30 | Put | Currency Future | 2216 | 2308 | 2216 | 2308 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.90 | Call | Currency Future | 1602 | 1548 | 1602 | 1548 | 10,100.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.90 | Put | Currency Future | 599 | 659 | 599 | 659 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.85 | Call | Currency Future | 434 | 389 | 434 | 389 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.85 | Put | Currency Future | 1026 | 1102 | 1026 | 1102 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.05 | Call | Currency Future | 631 | 583 | 631 | 583 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.05 | Put | Currency Future | 1234 | 1308 | 1234 | 1308 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.60 | Call | Currency Future | 107 | 98 | 107 | 98 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.60 | Put | Currency Future | 674 | 785 | 674 | 785 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.60 | Call | Currency Future | 981 | 952 | 981 | 952 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.60 | Put | Currency Future | 1678 | 1763 | 1678 | 1763 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.95 | Call | Currency Future | 402 | 359 | 402 | 359 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.95 | Put | Currency Future | 1094 | 1172 | 1094 | 1172 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.15 | Call | Currency Future | 597 | 550 | 597 | 550 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.15 | Put | Currency Future | 1299 | 1375 | 1299 | 1375 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.65 | Call | Currency Future | 99 | 91 | 99 | 91 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.65 | Put | Currency Future | 716 | 828 | 716 | 828 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.55 | Call | Currency Future | 1322 | 1279 | 1322 | 1279 | 9,452.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.55 | Put | Currency Future | 968 | 1040 | 968 | 1040 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.50 | Call | Currency Future | 1009 | 978 | 1009 | 978 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.50 | Put | Currency Future | 1605 | 1689 | 1605 | 1689 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 14-December-09 | 13.00 | Call | Currency Future | 695 | 678 | 695 | 678 | 9,452.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 13.00 | Put | Currency Future | 2791 | 2889 | 2791 | 2889 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.65 | Call | Currency Future | 501 | 455 | 501 | 455 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.65 | Put | Currency Future | 893 | 968 | 893 | 968 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.85 | Call | Currency Future | 706 | 653 | 706 | 653 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.85 | Put | Currency Future | 1108 | 1178 | 1108 | 1178 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.40 | Call | Currency Future | 145 | 130 | 145 | 130 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.40 | Put | Currency Future | 512 | 617 | 512 | 617 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.50 | Call | Currency Future | 124 | 113 | 124 | 113 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.50 | Put | Currency Future | 592 | 699 | 592 | 699 | 2,000.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.60 | Call | Currency Future | 515 | 473 | 515 | 473 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.60 | Put | Currency Future | 857 | 936 | 857 | 936 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.80 | Call | Currency Future | 725 | 671 | 725 | 671 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.80 | Put | Currency Future | 1077 | 1146 | 1077 | 1146 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.60 | Call | Currency Future | 526 | 445 | 526 | 445 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.60 | Put | Currency Future | 93 | 132 | 93 | 132 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.45 | Call | Currency Future | 562 | 525 | 562 | 525 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.45 | Put | Currency Future | 754 | 838 | 754 | 838 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.20 | Call | Currency Future | 199 | 175 | 199 | 175 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.20 | Put | Currency Future | 366 | 462 | 366 | 462 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.35 | Call | Currency Future | 596 | 556 | 596 | 556 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.35 | Put | Currency Future | 688 | 769 | 688 | 769 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.55 | Call | Currency Future | 806 | 756 | 806 | 756 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.55 | Put | Currency Future | 909 | 981 | 909 | 981 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.10 | Call | Currency Future | 233 | 204 | 233 | 204 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.10 | Put | Currency Future | 301 | 390 | 301 | 390 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.75 | Call | Currency Future | 469 | 421 | 469 | 421 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.75 | Put | Currency Future | 961 | 1034 | 961 | 1034 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.95 | Call | Currency Future | 668 | 617 | 668 | 617 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.95 | Put | Currency Future | 1170 | 1242 | 1170 | 1242 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.45 | Call | Currency Future | 134 | 121 | 134 | 121 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.45 | Put | Currency Future | 552 | 658 | 552 | 658 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.60 | Call | Currency Future | 515 | 473 | 515 | 473 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 16-March-09 | 10.60 | Put | Currency Future | 857 | 936 | 857 | 936 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.35 | Call | Currency Future | 157 | 140 | 157 | 140 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.35 | Put | Currency Future | 474 | 577 | 474 | 577 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.30 | Call | Currency Future | 614 | 573 | 614 | 573 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.30 | Put | Currency Future | 656 | 735 | 656 | 735 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.50 | Call | Currency Future | 824 | 772 | 824 | 772 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.50 | Put | Currency Future | 876 | 947 | 876 | 947 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.10 | Call | Currency Future | 233 | 204 | 233 | 204 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.10 | Put | Currency Future | 301 | 390 | 301 | 390 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.25 | Call | Currency Future | 184 | 163 | 184 | 163 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.25 | Put | Currency Future | 401 | 499 | 401 | 499 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.20 | Call | Currency Future | 653 | 607 | 653 | 607 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.20 | Put | Currency Future | 594 | 670 | 594 | 670 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.40 | Call | Currency Future | 861 | 807 | 861 | 807 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.40 | Put | Currency Future | 813 | 882 | 813 | 882 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.95 | Call | Currency Future | 300 | 256 | 300 | 256 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.95 | Put | Currency Future | 217 | 292 | 217 | 292 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.05 | Call | Currency Future | 711 | 664 | 711 | 664 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.05 | Put | Currency Future | 503 | 577 | 503 | 577 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.80 | Call | Currency Future | 388 | 326 | 388 | 326 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.80 | Put | Currency Future | 155 | 213 | 155 | 213 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.20 | Call | Currency Future | 653 | 607 | 653 | 607 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.20 | Put | Currency Future | 594 | 670 | 594 | 670 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.40 | Call | Currency Future | 861 | 807 | 861 | 807 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.40 | Put | Currency Future | 813 | 882 | 813 | 882 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.95 | Call | Currency Future | 300 | 256 | 300 | 256 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.95 | Put | Currency Future | 217 | 292 | 217 | 292 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.30 | Call | Currency Future | 614 | 573 | 614 | 573 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.30 | Put | Currency Future | 656 | 735 | 656 | 735 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.55 | Call | Currency Future | 806 | 756 | 806 | 756 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.55 | Put | Currency Future | 909 | 981 | 909 | 981 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.10 | Call | Currency Future | 357 | 318 | 357 | 318 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.10 | Put | Currency Future | 1198 | 1280 | 1198 | 1280 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 11.35 | Call | Currency Future | 532 | 489 | 532 | 489 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.35 | Put | Currency Future | 1434 | 1514 | 1434 | 1514 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.85 | Call | Currency Future | 72 | 66 | 72 | 66 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.85 | Put | Currency Future | 889 | 1002 | 889 | 1002 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.40 | Call | Currency Future | 279 | 246 | 279 | 246 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.40 | Put | Currency Future | 1420 | 1509 | 1420 | 1509 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.65 | Call | Currency Future | 446 | 408 | 446 | 408 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.65 | Put | Currency Future | 1648 | 1733 | 1648 | 1733 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.10 | Call | Currency Future | 46 | 44 | 46 | 44 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.10 | Put | Currency Future | 1113 | 1230 | 1113 | 1230 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.45 | Call | Currency Future | 267 | 236 | 267 | 236 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.45 | Put | Currency Future | 1459 | 1549 | 1459 | 1549 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.70 | Call | Currency Future | 432 | 396 | 432 | 396 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.70 | Put | Currency Future | 1685 | 1771 | 1685 | 1771 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.20 | Call | Currency Future | 39 | 37 | 39 | 37 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.20 | Put | Currency Future | 1206 | 1324 | 1206 | 1324 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.60 | Call | Currency Future | 235 | 207 | 235 | 207 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.60 | Put | Currency Future | 1577 | 1669 | 1577 | 1669 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.85 | Call | Currency Future | 395 | 361 | 395 | 361 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.85 | Put | Currency Future | 1797 | 1886 | 1797 | 1886 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.30 | Call | Currency Future | 32 | 32 | 32 | 32 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.30 | Put | Currency Future | 1300 | 1418 | 1300 | 1418 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.50 | Call | Currency Future | 23 | 24 | 23 | 24 | 3,000.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.00 | Call | Currency Future | 386 | 345 | 386 | 345 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.00 | Put | Currency Future | 1128 | 1208 | 1128 | 1208 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.20 | Call | Currency Future | 580 | 534 | 580 | 534 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.20 | Put | Currency Future | 1332 | 1409 | 1332 | 1409 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.75 | Call | Currency Future | 85 | 78 | 85 | 78 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.75 | Put | Currency Future | 803 | 914 | 803 | 914 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.50 | Put | Currency Future | 1490 | 1610 | 1490 | 1610 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.85 | Call | Currency Future | 706 | 653 | 706 | 653 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.85 | Put | Currency Future | 1108 | 1178 | 1108 | 1178 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.35 | Call | Currency Future | 157 | 140 | 157 | 140 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-December-08 | 10.35 | Put | Currency Future | 474 | 577 | 474 | 577 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 7.90 | Call | Currency Future | 2377 | 2260 | 2377 | 2260 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 7.90 | Put | Currency Future | 18 | 22 | 18 | 22 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.65 | Call | Currency Future | 772 | 725 | 772 | 725 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.65 | Put | Currency Future | 975 | 1050 | 975 | 1050 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.70 | Call | Currency Future | 2335 | 2216 | 2335 | 2216 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.70 | Put | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.80 | Call | Currency Future | 78 | 71 | 78 | 71 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.80 | Put | Currency Future | 845 | 958 | 845 | 958 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.75 | Call | Currency Future | 866 | 793 | 866 | 793 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.75 | Put | Currency Future | 358 | 405 | 358 | 405 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.95 | Call | Currency Future | 1046 | 978 | 1046 | 978 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.95 | Put | Currency Future | 549 | 603 | 549 | 603 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.55 | Call | Currency Future | 564 | 479 | 564 | 479 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.55 | Put | Currency Future | 81 | 116 | 81 | 116 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.30 | Call | Currency Future | 1168 | 1076 | 1168 | 1076 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.30 | Put | Currency Future | 209 | 238 | 209 | 238 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.50 | Call | Currency Future | 1321 | 1236 | 1321 | 1236 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.50 | Put | Currency Future | 374 | 411 | 374 | 411 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.10 | Call | Currency Future | 957 | 842 | 957 | 842 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.10 | Put | Currency Future | 24 | 29 | 24 | 29 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.40 | Call | Currency Future | 685 | 588 | 685 | 588 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.40 | Put | Currency Future | 52 | 75 | 52 | 75 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.50 | Call | Currency Future | 1027 | 941 | 1027 | 941 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.50 | Put | Currency Future | 269 | 304 | 269 | 304 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.70 | Call | Currency Future | 1194 | 1113 | 1194 | 1113 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.70 | Put | Currency Future | 446 | 488 | 446 | 488 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.30 | Call | Currency Future | 770 | 667 | 770 | 667 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.30 | Put | Currency Future | 37 | 54 | 37 | 54 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.70 | Call | Currency Future | 897 | 817 | 897 | 817 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.70 | Put | Currency Future | 339 | 380 | 339 | 380 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.90 | Call | Currency Future | 1075 | 999 | 1075 | 999 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.90 | Put | Currency Future | 527 | 574 | 527 | 574 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-December-08 | 9.50 | Call | Currency Future | 603 | 514 | 603 | 514 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.50 | Put | Currency Future | 70 | 101 | 70 | 101 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.40 | Call | Currency Future | 1096 | 1007 | 1096 | 1007 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.40 | Put | Currency Future | 238 | 270 | 238 | 270 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.60 | Call | Currency Future | 1257 | 1173 | 1257 | 1173 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.60 | Put | Currency Future | 409 | 448 | 409 | 448 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.20 | Call | Currency Future | 862 | 751 | 862 | 751 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.20 | Put | Currency Future | 29 | 38 | 29 | 38 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.60 | Call | Currency Future | 961 | 878 | 961 | 878 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.60 | Put | Currency Future | 303 | 341 | 303 | 341 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.80 | Call | Currency Future | 1133 | 1055 | 1133 | 1055 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.80 | Put | Currency Future | 486 | 530 | 486 | 530 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.40 | Call | Currency Future | 685 | 588 | 685 | 588 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.40 | Put | Currency Future | 52 | 75 | 52 | 75 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.20 | Call | Currency Future | 1242 | 1147 | 1242 | 1147 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.20 | Put | Currency Future | 183 | 210 | 183 | 210 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.40 | Call | Currency Future | 1388 | 1300 | 1388 | 1300 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.40 | Put | Currency Future | 340 | 375 | 340 | 375 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.00 | Call | Currency Future | 1054 | 938 | 1054 | 938 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.00 | Put | Currency Future | 21 | 24 | 21 | 24 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.05 | Call | Currency Future | 1005 | 890 | 1005 | 890 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.05 | Put | Currency Future | 22 | 26 | 22 | 26 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.75 | Call | Currency Future | 1602 | 1497 | 1602 | 1497 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.75 | Put | Currency Future | 94 | 110 | 94 | 110 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.95 | Call | Currency Future | 1713 | 1615 | 1713 | 1615 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.95 | Put | Currency Future | 215 | 240 | 215 | 240 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.60 | Call | Currency Future | 1444 | 1327 | 1444 | 1327 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.60 | Put | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.85 | Call | Currency Future | 1199 | 1083 | 1199 | 1083 | 20,000.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.85 | Put | Currency Future | 16 | 19 | 16 | 19 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.80 | Call | Currency Future | 1560 | 1456 | 1560 | 1456 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.80 | Put | Currency Future | 102 | 119 | 102 | 119 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.95 | Call | Currency Future | 1713 | 1615 | 1713 | 1615 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 8.95 | Put | Currency Future | 215 | 240 | 215 | 240 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.60 | Call | Currency Future | 1732 | 1624 | 1732 | 1624 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.60 | Put | Currency Future | 73 | 86 | 73 | 86 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.80 | Call | Currency Future | 1829 | 1729 | 1829 | 1729 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.80 | Put | Currency Future | 182 | 204 | 182 | 204 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.45 | Call | Currency Future | 1592 | 1474 | 1592 | 1474 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.45 | Put | Currency Future | 9 | 11 | 9 | 11 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.60 | Call | Currency Future | 1732 | 1624 | 1732 | 1624 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.60 | Put | Currency Future | 73 | 86 | 73 | 86 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.75 | Call | Currency Future | 1869 | 1767 | 1869 | 1767 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.75 | Put | Currency Future | 171 | 192 | 171 | 192 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.40 | Call | Currency Future | 1641 | 1524 | 1641 | 1524 | 20.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.40 | Put | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.55 | Call | Currency Future | 1776 | 1667 | 1776 | 1667 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.55 | Put | Currency Future | 67 | 79 | 67 | 79 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.70 | Call | Currency Future | 1909 | 1807 | 1909 | 1807 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.70 | Put | Currency Future | 161 | 182 | 161 | 182 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.35 | Call | Currency Future | 1690 | 1573 | 1690 | 1573 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.35 | Put | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.40 | Call | Currency Future | 1910 | 1798 | 1910 | 1798 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.40 | Put | Currency Future | 51 | 61 | 51 | 61 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.60 | Call | Currency Future | 1991 | 1886 | 1991 | 1886 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.60 | Put | Currency Future | 143 | 161 | 143 | 161 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.25 | Call | Currency Future | 1789 | 1671 | 1789 | 1671 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.25 | Put | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.45 | Call | Currency Future | 1865 | 1754 | 1865 | 1754 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.45 | Put | Currency Future | 56 | 67 | 56 | 67 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.50 | Call | Currency Future | 1820 | 1710 | 1820 | 1710 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.50 | Put | Currency Future | 61 | 73 | 61 | 73 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.65 | Call | Currency Future | 1950 | 1846 | 1950 | 1846 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.65 | Put | Currency Future | 152 | 171 | 152 | 171 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.30 | Call | Currency Future | 1740 | 1622 | 1740 | 1622 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.30 | Put | Currency Future | 7 | 9 | 7 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 16-March-09 | 8.30 | Call | Currency Future | 2001 | 1888 | 2001 | 1888 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.30 | Put | Currency Future | 42 | 51 | 42 | 51 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.45 | Call | Currency Future | 2116 | 2009 | 2116 | 2009 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.45 | Put | Currency Future | 118 | 134 | 118 | 134 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.10 | Call | Currency Future | 1938 | 1819 | 1938 | 1819 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.10 | Put | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.55 | Call | Currency Future | 1776 | 1667 | 1776 | 1667 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.55 | Put | Currency Future | 67 | 79 | 67 | 79 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.00 | Call | Currency Future | 2037 | 1918 | 2037 | 1918 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.00 | Put | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.65 | Call | Currency Future | 1950 | 1846 | 1950 | 1846 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.65 | Put | Currency Future | 152 | 171 | 152 | 171 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.85 | Call | Currency Future | 1790 | 1690 | 1790 | 1690 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.85 | Put | Currency Future | 192 | 215 | 192 | 215 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.50 | Call | Currency Future | 1543 | 1425 | 1543 | 1425 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.50 | Put | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.90 | Call | Currency Future | 2136 | 2018 | 2136 | 2018 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.90 | Put | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.10 | Call | Currency Future | 1938 | 1819 | 1938 | 1819 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.10 | Put | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.20 | Call | Currency Future | 1838 | 1721 | 1838 | 1721 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.20 | Put | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.70 | Call | Currency Future | 1346 | 1229 | 1346 | 1229 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.70 | Put | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.20 | Call | Currency Future | 1838 | 1721 | 1838 | 1721 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.20 | Put | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.60 | Call | Currency Future | 1444 | 1327 | 1444 | 1327 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.60 | Put | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.05 | Call | Currency Future | 2234 | 2118 | 2234 | 2118 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.05 | Put | Currency Future | 25 | 31 | 25 | 31 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.15 | Call | Currency Future | 2140 | 2025 | 2140 | 2025 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.15 | Put | Currency Future | 31 | 38 | 31 | 38 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.25 | Call | Currency Future | 2047 | 1933 | 2047 | 1933 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 16-March-09 | 8.25 | Put | Currency Future | 38 | 46 | 38 | 46 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.35 | Call | Currency Future | 1955 | 1843 | 1955 | 1843 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.35 | Put | Currency Future | 47 | 56 | 47 | 56 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.65 | Call | Currency Future | 1688 | 1581 | 1688 | 1581 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.65 | Put | Currency Future | 80 | 94 | 80 | 94 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.85 | Call | Currency Future | 1519 | 1416 | 1519 | 1416 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.85 | Put | Currency Future | 110 | 128 | 110 | 128 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.35 | Call | Currency Future | 1955 | 1843 | 1955 | 1843 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.35 | Put | Currency Future | 47 | 56 | 47 | 56 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.45 | Call | Currency Future | 1865 | 1754 | 1865 | 1754 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.45 | Put | Currency Future | 56 | 67 | 56 | 67 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.85 | Call | Currency Future | 1519 | 1416 | 1519 | 1416 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.85 | Put | Currency Future | 110 | 128 | 110 | 128 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.95 | Call | Currency Future | 1437 | 1336 | 1437 | 1336 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.95 | Put | Currency Future | 128 | 149 | 128 | 149 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.25 | Call | Currency Future | 2288 | 2178 | 2288 | 2178 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.25 | Put | Currency Future | 90 | 103 | 90 | 103 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.35 | Call | Currency Future | 2201 | 2093 | 2201 | 2093 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.35 | Put | Currency Future | 104 | 118 | 104 | 118 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.55 | Call | Currency Future | 2032 | 1927 | 2032 | 1927 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.55 | Put | Currency Future | 134 | 152 | 134 | 152 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.05 | Call | Currency Future | 1637 | 1541 | 1637 | 1541 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.05 | Put | Currency Future | 239 | 266 | 239 | 266 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.15 | Call | Currency Future | 1564 | 1470 | 1564 | 1470 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.15 | Put | Currency Future | 266 | 295 | 266 | 295 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.80 | Call | Currency Future | 1248 | 1131 | 1248 | 1131 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.80 | Put | Currency Future | 15 | 18 | 15 | 18 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.30 | Call | Currency Future | 2245 | 2135 | 2245 | 2135 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.30 | Put | Currency Future | 97 | 110 | 97 | 110 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.40 | Call | Currency Future | 2158 | 2051 | 2158 | 2051 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.40 | Put | Currency Future | 111 | 126 | 111 | 126 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.50 | Call | Currency Future | 2074 | 1968 | 2074 | 1968 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.50 | Put | Currency Future | 126 | 143 | 126 | 143 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 8.90 | Call | Currency Future | 1751 | 1652 | 1751 | 1652 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.90 | Put | Currency Future | 203 | 227 | 203 | 227 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.00 | Call | Currency Future | 1675 | 1578 | 1675 | 1578 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.00 | Put | Currency Future | 227 | 253 | 227 | 253 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.10 | Call | Currency Future | 1600 | 1505 | 1600 | 1505 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.10 | Put | Currency Future | 252 | 280 | 252 | 280 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.80 | Call | Currency Future | 2236 | 2117 | 2236 | 2117 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.80 | Put | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.90 | Call | Currency Future | 2136 | 2018 | 2136 | 2018 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.90 | Put | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.30 | Call | Currency Future | 1740 | 1622 | 1740 | 1622 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.30 | Put | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.00 | Call | Currency Future | 2281 | 2165 | 2281 | 2165 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.00 | Put | Currency Future | 23 | 28 | 23 | 28 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.10 | Call | Currency Future | 2187 | 2072 | 2187 | 2072 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.10 | Put | Currency Future | 28 | 34 | 28 | 34 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.20 | Call | Currency Future | 2093 | 1979 | 2093 | 1979 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.20 | Put | Currency Future | 35 | 42 | 35 | 42 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.70 | Call | Currency Future | 1645 | 1539 | 1645 | 1539 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.70 | Put | Currency Future | 87 | 101 | 87 | 101 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.05 | Call | Currency Future | 2466 | 2353 | 2466 | 2353 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.05 | Put | Currency Future | 68 | 78 | 68 | 78 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.15 | Call | Currency Future | 2376 | 2265 | 2376 | 2265 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.15 | Put | Currency Future | 78 | 90 | 78 | 90 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.55 | Call | Currency Future | 2032 | 1927 | 2032 | 1927 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.55 | Put | Currency Future | 134 | 152 | 134 | 152 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.10 | Call | Currency Future | 2187 | 2072 | 2187 | 2072 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.10 | Put | Currency Future | 28 | 34 | 28 | 34 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.20 | Call | Currency Future | 2093 | 1979 | 2093 | 1979 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.20 | Put | Currency Future | 35 | 42 | 35 | 42 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.70 | Call | Currency Future | 1645 | 1539 | 1645 | 1539 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.70 | Put | Currency Future | 87 | 101 | 87 | 101 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.80 | Call | Currency Future | 1560 | 1456 | 1560 | 1456 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 16-March-09 | 8.80 | Put | Currency Future | 102 | 119 | 102 | 119 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.90 | Call | Currency Future | 1477 | 1375 | 1477 | 1375 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.90 | Put | Currency Future | 119 | 138 | 119 | 138 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.45 | Call | Currency Future | 2116 | 2009 | 2116 | 2009 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.45 | Put | Currency Future | 118 | 134 | 118 | 134 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.85 | Call | Currency Future | 2186 | 2067 | 2186 | 2067 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.85 | Put | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.95 | Call | Currency Future | 2086 | 1968 | 2086 | 1968 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.95 | Put | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.05 | Call | Currency Future | 1987 | 1869 | 1987 | 1869 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.05 | Put | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.15 | Call | Currency Future | 1888 | 1770 | 1888 | 1770 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.15 | Put | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.55 | Call | Currency Future | 1493 | 1376 | 1493 | 1376 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.55 | Put | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.65 | Call | Currency Future | 1395 | 1278 | 1395 | 1278 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.65 | Put | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.05 | Call | Currency Future | 2234 | 2118 | 2234 | 2118 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.05 | Put | Currency Future | 25 | 31 | 25 | 31 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.15 | Call | Currency Future | 2140 | 2025 | 2140 | 2025 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.15 | Put | Currency Future | 31 | 38 | 31 | 38 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.65 | Call | Currency Future | 1688 | 1581 | 1688 | 1581 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.65 | Put | Currency Future | 80 | 94 | 80 | 94 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.20 | Call | Currency Future | 2332 | 2221 | 2332 | 2221 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.20 | Put | Currency Future | 84 | 96 | 84 | 96 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.40 | Call | Currency Future | 2158 | 2051 | 2158 | 2051 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.40 | Put | Currency Future | 111 | 126 | 111 | 126 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.90 | Call | Currency Future | 1751 | 1652 | 1751 | 1652 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.90 | Put | Currency Future | 203 | 227 | 203 | 227 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.30 | Call | Currency Future | 2001 | 1888 | 2001 | 1888 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.30 | Put | Currency Future | 42 | 51 | 42 | 51 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.00 | Call | Currency Future | 1397 | 1297 | 1397 | 1297 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.00 | Put | Currency Future | 138 | 160 | 138 | 160 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 8.60 | Call | Currency Future | 1991 | 1886 | 1991 | 1886 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.60 | Put | Currency Future | 143 | 161 | 143 | 161 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.70 | Call | Currency Future | 1909 | 1807 | 1909 | 1807 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.70 | Put | Currency Future | 161 | 182 | 161 | 182 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.80 | Call | Currency Future | 1829 | 1729 | 1829 | 1729 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 8.80 | Put | Currency Future | 182 | 204 | 182 | 204 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.10 | Call | Currency Future | 1600 | 1505 | 1600 | 1505 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.10 | Put | Currency Future | 252 | 280 | 252 | 280 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.20 | Call | Currency Future | 1527 | 1435 | 1527 | 1435 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.20 | Put | Currency Future | 280 | 310 | 280 | 310 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.90 | Call | Currency Future | 1151 | 1034 | 1151 | 1034 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.90 | Put | Currency Future | 18 | 21 | 18 | 21 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.70 | Call | Currency Future | 1346 | 1229 | 1346 | 1229 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.70 | Put | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.80 | Call | Currency Future | 1248 | 1131 | 1248 | 1131 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.80 | Put | Currency Future | 15 | 18 | 15 | 18 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.10 | Call | Currency Future | 1318 | 1221 | 1318 | 1221 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.10 | Put | Currency Future | 160 | 183 | 160 | 183 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.20 | Call | Currency Future | 1242 | 1147 | 1242 | 1147 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.20 | Put | Currency Future | 183 | 210 | 183 | 210 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.10 | Call | Currency Future | 1318 | 1221 | 1318 | 1221 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.10 | Put | Currency Future | 160 | 183 | 160 | 183 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.30 | Call | Currency Future | 1457 | 1367 | 1457 | 1367 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.30 | Put | Currency Future | 309 | 342 | 309 | 342 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.75 | Call | Currency Future | 1297 | 1180 | 1297 | 1180 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.75 | Put | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.85 | Call | Currency Future | 1199 | 1083 | 1199 | 1083 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.85 | Put | Currency Future | 16 | 19 | 16 | 19 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.95 | Call | Currency Future | 1102 | 986 | 1102 | 986 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.95 | Put | Currency Future | 19 | 23 | 19 | 23 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.15 | Call | Currency Future | 909 | 795 | 909 | 795 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.15 | Put | Currency Future | 27 | 31 | 27 | 31 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.25 | Call | Currency Future | 814 | 709 | 814 | 709 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-December-08 | 9.25 | Put | Currency Future | 32 | 45 | 32 | 45 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.35 | Call | Currency Future | 727 | 627 | 727 | 627 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.35 | Put | Currency Future | 44 | 64 | 44 | 64 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.45 | Call | Currency Future | 643 | 550 | 643 | 550 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.45 | Put | Currency Future | 61 | 87 | 61 | 87 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.40 | Call | Currency Future | 1096 | 1007 | 1096 | 1007 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.40 | Put | Currency Future | 238 | 270 | 238 | 270 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.60 | Call | Currency Future | 961 | 878 | 961 | 878 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.60 | Put | Currency Future | 303 | 341 | 303 | 341 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.70 | Call | Currency Future | 897 | 817 | 897 | 817 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.70 | Put | Currency Future | 339 | 380 | 339 | 380 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.20 | Call | Currency Future | 1527 | 1435 | 1527 | 1435 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.20 | Put | Currency Future | 280 | 310 | 280 | 310 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.10 | Call | Currency Future | 957 | 842 | 957 | 842 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.10 | Put | Currency Future | 24 | 29 | 24 | 29 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.20 | Call | Currency Future | 862 | 751 | 862 | 751 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.20 | Put | Currency Future | 29 | 38 | 29 | 38 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.90 | Call | Currency Future | 1477 | 1375 | 1477 | 1375 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 8.90 | Put | Currency Future | 119 | 138 | 119 | 138 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.30 | Call | Currency Future | 1168 | 1076 | 1168 | 1076 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.30 | Put | Currency Future | 209 | 238 | 209 | 238 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.70 | Call | Currency Future | 1194 | 1113 | 1194 | 1113 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.70 | Put | Currency Future | 446 | 488 | 446 | 488 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.80 | Call | Currency Future | 388 | 326 | 388 | 326 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.80 | Put | Currency Future | 155 | 213 | 155 | 213 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.40 | Call | Currency Future | 1641 | 1524 | 1641 | 1524 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.40 | Put | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.80 | Call | Currency Future | 836 | 769 | 836 | 769 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.80 | Put | Currency Future | 378 | 431 | 378 | 431 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.90 | Call | Currency Future | 778 | 724 | 778 | 724 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.90 | Put | Currency Future | 420 | 487 | 420 | 487 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.00 | Call | Currency Future | 732 | 684 | 732 | 684 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.00 | Put | Currency Future | 474 | 547 | 474 | 547 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 16-March-09 | 9.80 | Call | Currency Future | 836 | 769 | 836 | 769 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.80 | Put | Currency Future | 378 | 431 | 378 | 431 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.60 | Call | Currency Future | 1257 | 1173 | 1257 | 1173 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.60 | Put | Currency Future | 409 | 448 | 409 | 448 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.00 | Call | Currency Future | 1018 | 958 | 1018 | 958 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.00 | Put | Currency Future | 571 | 633 | 571 | 633 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.10 | Call | Currency Future | 976 | 920 | 976 | 920 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.10 | Put | Currency Future | 628 | 695 | 628 | 695 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.20 | Call | Currency Future | 937 | 882 | 937 | 882 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.20 | Put | Currency Future | 689 | 757 | 689 | 757 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.30 | Call | Currency Future | 1457 | 1367 | 1457 | 1367 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.30 | Put | Currency Future | 309 | 342 | 309 | 342 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.80 | Call | Currency Future | 1133 | 1055 | 1133 | 1055 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.80 | Put | Currency Future | 486 | 530 | 486 | 530 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.70 | Call | Currency Future | 454 | 383 | 454 | 383 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.70 | Put | Currency Future | 121 | 169 | 121 | 169 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.90 | Call | Currency Future | 778 | 724 | 778 | 724 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.90 | Put | Currency Future | 420 | 487 | 420 | 487 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.10 | Call | Currency Future | 691 | 645 | 691 | 645 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.10 | Put | Currency Future | 533 | 608 | 533 | 608 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.10 | Call | Currency Future | 976 | 920 | 976 | 920 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.10 | Put | Currency Future | 628 | 695 | 628 | 695 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.70 | Call | Currency Future | 454 | 383 | 454 | 383 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.70 | Put | Currency Future | 121 | 169 | 121 | 169 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.40 | Call | Currency Future | 1388 | 1300 | 1388 | 1300 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.40 | Put | Currency Future | 340 | 375 | 340 | 375 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.90 | Call | Currency Future | 1075 | 999 | 1075 | 999 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.90 | Put | Currency Future | 527 | 574 | 527 | 574 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.30 | Call | Currency Future | 770 | 667 | 770 | 667 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.30 | Put | Currency Future | 37 | 54 | 37 | 54 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.75 | Call | Currency Future | 420 | 354 | 420 | 354 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.75 | Put | Currency Future | 138 | 190 | 138 | 190 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.15 | Call | Currency Future | 216 | 189 | 216 | 189 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-December-08 | 10.15 | Put | Currency Future | 333 | 426 | 333 | 426 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.35 | Call | Currency Future | 1132 | 1041 | 1132 | 1041 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.35 | Put | Currency Future | 223 | 254 | 223 | 254 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.45 | Call | Currency Future | 1061 | 974 | 1061 | 974 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.45 | Put | Currency Future | 253 | 286 | 253 | 286 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.55 | Call | Currency Future | 994 | 909 | 994 | 909 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.55 | Put | Currency Future | 285 | 322 | 285 | 322 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.65 | Call | Currency Future | 929 | 847 | 929 | 847 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.65 | Put | Currency Future | 320 | 360 | 320 | 360 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.85 | Call | Currency Future | 807 | 746 | 807 | 746 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.85 | Put | Currency Future | 398 | 459 | 398 | 459 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.95 | Call | Currency Future | 755 | 704 | 755 | 704 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 9.95 | Put | Currency Future | 446 | 517 | 446 | 517 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.15 | Call | Currency Future | 671 | 626 | 671 | 626 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.15 | Put | Currency Future | 563 | 639 | 563 | 639 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.55 | Call | Currency Future | 1289 | 1204 | 1289 | 1204 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.55 | Put | Currency Future | 391 | 429 | 391 | 429 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.65 | Call | Currency Future | 1225 | 1143 | 1225 | 1143 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.65 | Put | Currency Future | 427 | 468 | 427 | 468 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.75 | Call | Currency Future | 1163 | 1084 | 1163 | 1084 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.75 | Put | Currency Future | 466 | 509 | 466 | 509 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.85 | Call | Currency Future | 1104 | 1027 | 1104 | 1027 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 9.85 | Put | Currency Future | 506 | 552 | 506 | 552 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.05 | Call | Currency Future | 997 | 938 | 997 | 938 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.05 | Put | Currency Future | 599 | 663 | 599 | 663 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.15 | Call | Currency Future | 956 | 900 | 956 | 900 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.15 | Put | Currency Future | 658 | 725 | 658 | 725 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.35 | Call | Currency Future | 880 | 825 | 880 | 825 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.35 | Put | Currency Future | 783 | 850 | 783 | 850 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.00 | Call | Currency Future | 55 | 52 | 55 | 52 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.00 | Put | Currency Future | 1022 | 1138 | 1022 | 1138 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.00 | Call | Currency Future | 13 | 13 | 13 | 13 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.00 | Put | Currency Future | 1980 | 2100 | 1980 | 2100 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-December-08 | 12.50 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.50 | Put | Currency Future | 2475 | 2594 | 2475 | 2594 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.55 | Call | Currency Future | 530 | 492 | 530 | 492 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.55 | Put | Currency Future | 822 | 904 | 822 | 904 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.65 | Call | Currency Future | 501 | 455 | 501 | 455 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.65 | Put | Currency Future | 893 | 968 | 893 | 968 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.05 | Call | Currency Future | 371 | 331 | 371 | 331 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.05 | Put | Currency Future | 1163 | 1244 | 1163 | 1244 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.15 | Call | Currency Future | 343 | 305 | 343 | 305 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.15 | Put | Currency Future | 1234 | 1317 | 1234 | 1317 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.75 | Call | Currency Future | 740 | 690 | 740 | 690 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.75 | Put | Currency Future | 1043 | 1115 | 1043 | 1115 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.15 | Call | Currency Future | 597 | 550 | 597 | 550 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.15 | Put | Currency Future | 1299 | 1375 | 1299 | 1375 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.25 | Call | Currency Future | 563 | 519 | 563 | 519 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.25 | Put | Currency Future | 1366 | 1444 | 1366 | 1444 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.25 | Call | Currency Future | 35 | 34 | 35 | 34 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.25 | Put | Currency Future | 1253 | 1371 | 1253 | 1371 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.75 | Call | Currency Future | 17 | 17 | 17 | 17 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.75 | Put | Currency Future | 1734 | 1854 | 1734 | 1854 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.25 | Call | Currency Future | 10 | 10 | 10 | 10 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.25 | Put | Currency Future | 2227 | 2347 | 2227 | 2347 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.55 | Call | Currency Future | 530 | 492 | 530 | 492 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.55 | Put | Currency Future | 822 | 904 | 822 | 904 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.30 | Call | Currency Future | 900 | 843 | 900 | 843 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.30 | Put | Currency Future | 753 | 818 | 753 | 818 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.60 | Call | Currency Future | 789 | 740 | 789 | 740 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.60 | Put | Currency Future | 941 | 1015 | 941 | 1015 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.80 | Call | Currency Future | 725 | 671 | 725 | 671 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.80 | Put | Currency Future | 1077 | 1146 | 1077 | 1146 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.90 | Call | Currency Future | 686 | 635 | 686 | 635 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.90 | Put | Currency Future | 1139 | 1210 | 1139 | 1210 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.00 | Call | Currency Future | 649 | 600 | 649 | 600 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 11.00 | Put | Currency Future | 1202 | 1275 | 1202 | 1275 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.10 | Call | Currency Future | 614 | 566 | 614 | 566 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.10 | Put | Currency Future | 1266 | 1341 | 1266 | 1341 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.35 | Call | Currency Future | 727 | 627 | 727 | 627 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.35 | Put | Currency Future | 44 | 64 | 44 | 64 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.35 | Call | Currency Future | 30 | 29 | 30 | 29 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.35 | Put | Currency Future | 1347 | 1466 | 1347 | 1466 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.85 | Call | Currency Future | 15 | 16 | 15 | 16 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.85 | Put | Currency Future | 1832 | 1952 | 1832 | 1952 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.35 | Call | Currency Future | 9 | 9 | 9 | 9 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.35 | Put | Currency Future | 2326 | 2446 | 2326 | 2446 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.40 | Call | Currency Future | 579 | 540 | 579 | 540 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.40 | Put | Currency Future | 720 | 803 | 720 | 803 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.70 | Call | Currency Future | 487 | 438 | 487 | 438 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.70 | Put | Currency Future | 929 | 1001 | 929 | 1001 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.80 | Call | Currency Future | 452 | 405 | 452 | 405 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.80 | Put | Currency Future | 993 | 1068 | 993 | 1068 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.90 | Call | Currency Future | 418 | 374 | 418 | 374 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.90 | Put | Currency Future | 1060 | 1137 | 1060 | 1137 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.60 | Call | Currency Future | 789 | 740 | 789 | 740 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.60 | Put | Currency Future | 941 | 1015 | 941 | 1015 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.90 | Call | Currency Future | 686 | 635 | 686 | 635 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.90 | Put | Currency Future | 1139 | 1210 | 1139 | 1210 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.10 | Call | Currency Future | 614 | 566 | 614 | 566 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.10 | Put | Currency Future | 1266 | 1341 | 1266 | 1341 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.75 | Call | Currency Future | 6 | 6 | 6 | 6 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.75 | Put | Currency Future | 2723 | 2843 | 2723 | 2843 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.80 | Call | Currency Future | 452 | 405 | 452 | 405 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.80 | Put | Currency Future | 993 | 1068 | 993 | 1068 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.20 | Call | Currency Future | 329 | 292 | 329 | 292 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.20 | Put | Currency Future | 1271 | 1355 | 1271 | 1355 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.30 | Call | Currency Future | 303 | 269 | 303 | 269 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.30 | Put | Currency Future | 1345 | 1431 | 1345 | 1431 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 11.30 | Call | Currency Future | 547 | 504 | 547 | 504 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.30 | Put | Currency Future | 1400 | 1479 | 1400 | 1479 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.40 | Call | Currency Future | 516 | 475 | 516 | 475 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.40 | Put | Currency Future | 1469 | 1550 | 1469 | 1550 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.50 | Call | Currency Future | 487 | 447 | 487 | 447 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.50 | Put | Currency Future | 1539 | 1622 | 1539 | 1622 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.60 | Call | Currency Future | 459 | 421 | 459 | 421 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.60 | Put | Currency Future | 1611 | 1696 | 1611 | 1696 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.55 | Call | Currency Future | 115 | 105 | 115 | 105 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.55 | Put | Currency Future | 632 | 742 | 632 | 742 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.05 | Call | Currency Future | 12 | 12 | 12 | 12 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.05 | Put | Currency Future | 2029 | 2149 | 2029 | 2149 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.80 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.80 | Put | Currency Future | 2773 | 2892 | 2773 | 2892 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.55 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.55 | Put | Currency Future | 3519 | 3638 | 3519 | 3638 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 14.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 14.30 | Put | Currency Future | 4267 | 4387 | 4267 | 4387 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.30 | Call | Currency Future | 303 | 269 | 303 | 269 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.30 | Put | Currency Future | 1345 | 1431 | 1345 | 1431 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.50 | Call | Currency Future | 256 | 226 | 256 | 226 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.50 | Put | Currency Future | 1498 | 1589 | 1498 | 1589 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.70 | Call | Currency Future | 215 | 189 | 215 | 189 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.70 | Put | Currency Future | 1657 | 1752 | 1657 | 1752 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.80 | Call | Currency Future | 197 | 173 | 197 | 173 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.80 | Put | Currency Future | 1739 | 1835 | 1739 | 1835 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.90 | Call | Currency Future | 180 | 158 | 180 | 158 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.90 | Put | Currency Future | 1822 | 1920 | 1822 | 1920 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 12.00 | Call | Currency Future | 165 | 144 | 165 | 144 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 12.00 | Put | Currency Future | 1906 | 2006 | 1906 | 2006 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.45 | Call | Currency Future | 502 | 461 | 502 | 461 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.45 | Put | Currency Future | 1504 | 1586 | 1504 | 1586 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.55 | Call | Currency Future | 473 | 434 | 473 | 434 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 11.55 | Put | Currency Future | 1575 | 1659 | 1575 | 1659 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.75 | Call | Currency Future | 419 | 384 | 419 | 384 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.75 | Put | Currency Future | 1722 | 1809 | 1722 | 1809 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.95 | Call | Currency Future | 371 | 339 | 371 | 339 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.95 | Put | Currency Future | 1874 | 1964 | 1874 | 1964 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.05 | Call | Currency Future | 349 | 319 | 349 | 319 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.05 | Put | Currency Future | 1951 | 2044 | 1951 | 2044 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.15 | Call | Currency Future | 328 | 299 | 328 | 299 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.15 | Put | Currency Future | 2030 | 2124 | 2030 | 2124 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.25 | Call | Currency Future | 308 | 280 | 308 | 280 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.25 | Put | Currency Future | 2110 | 2205 | 2110 | 2205 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.95 | Call | Currency Future | 1102 | 986 | 1102 | 986 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 8.95 | Put | Currency Future | 19 | 23 | 19 | 23 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.95 | Call | Currency Future | 13 | 14 | 13 | 14 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.95 | Put | Currency Future | 1931 | 2050 | 1931 | 2050 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.70 | Call | Currency Future | 6 | 6 | 6 | 6 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.70 | Put | Currency Future | 2673 | 2793 | 2673 | 2793 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.45 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.45 | Put | Currency Future | 3419 | 3538 | 3419 | 3538 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 14.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 14.20 | Put | Currency Future | 4168 | 4287 | 4168 | 4287 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.60 | Call | Currency Future | 7 | 7 | 7 | 7 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.60 | Put | Currency Future | 2574 | 2694 | 2574 | 2694 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.35 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.35 | Put | Currency Future | 3319 | 3439 | 3319 | 3439 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 14.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 14.10 | Put | Currency Future | 4068 | 4187 | 4068 | 4187 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.05 | Call | Currency Future | 371 | 331 | 371 | 331 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.05 | Put | Currency Future | 1163 | 1244 | 1163 | 1244 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.15 | Call | Currency Future | 343 | 305 | 343 | 305 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.15 | Put | Currency Future | 1234 | 1317 | 1234 | 1317 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.25 | Call | Currency Future | 316 | 280 | 316 | 280 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.25 | Put | Currency Future | 1307 | 1393 | 1307 | 1393 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 16-March-09 | 11.35 | Call | Currency Future | 291 | 257 | 291 | 257 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.35 | Put | Currency Future | 1382 | 1470 | 1382 | 1470 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.55 | Call | Currency Future | 245 | 216 | 245 | 216 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.55 | Put | Currency Future | 1537 | 1629 | 1537 | 1629 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.65 | Call | Currency Future | 225 | 198 | 225 | 198 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.65 | Put | Currency Future | 1617 | 1710 | 1617 | 1710 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.75 | Call | Currency Future | 206 | 181 | 206 | 181 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.75 | Put | Currency Future | 1698 | 1793 | 1698 | 1793 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.85 | Call | Currency Future | 189 | 165 | 189 | 165 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.85 | Put | Currency Future | 1780 | 1878 | 1780 | 1878 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.80 | Call | Currency Future | 197 | 173 | 197 | 173 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.80 | Put | Currency Future | 1739 | 1835 | 1739 | 1835 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.80 | Call | Currency Future | 407 | 372 | 407 | 372 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.80 | Put | Currency Future | 1759 | 1847 | 1759 | 1847 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.90 | Call | Currency Future | 383 | 350 | 383 | 350 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.90 | Put | Currency Future | 1835 | 1925 | 1835 | 1925 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.00 | Call | Currency Future | 360 | 329 | 360 | 329 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.00 | Put | Currency Future | 1912 | 2004 | 1912 | 2004 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.10 | Call | Currency Future | 338 | 309 | 338 | 309 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.10 | Put | Currency Future | 1991 | 2084 | 1991 | 2084 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.55 | Call | Currency Future | 473 | 434 | 473 | 434 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.55 | Put | Currency Future | 1575 | 1659 | 1575 | 1659 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.05 | Call | Currency Future | 349 | 319 | 349 | 319 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 12.05 | Put | Currency Future | 1951 | 2044 | 1951 | 2044 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.60 | Call | Currency Future | 20 | 21 | 20 | 21 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.60 | Put | Currency Future | 1587 | 1708 | 1587 | 1708 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.10 | Call | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.10 | Put | Currency Future | 3071 | 3190 | 3071 | 3190 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.85 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.85 | Put | Currency Future | 3818 | 3937 | 3818 | 3937 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.10 | Call | Currency Future | 2933 | 2813 | 2933 | 2813 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.15 | Call | Currency Future | 956 | 900 | 956 | 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 |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 10.15 | Put | Currency Future | 658 | 725 | 658 | 725 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.35 | Call | Currency Future | 880 | 825 | 880 | 825 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.35 | Put | Currency Future | 783 | 850 | 783 | 850 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.65 | Call | Currency Future | 772 | 725 | 772 | 725 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.65 | Put | Currency Future | 975 | 1050 | 975 | 1050 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.10 | Call | Currency Future | 691 | 645 | 691 | 645 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.10 | Put | Currency Future | 533 | 608 | 533 | 608 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 6.95 | Call | Currency Future | 3083 | 2963 | 3083 | 2963 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 6.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.70 | Call | Currency Future | 92 | 84 | 92 | 84 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.70 | Put | Currency Future | 759 | 871 | 759 | 871 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.45 | Call | Currency Future | 25 | 25 | 25 | 25 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.45 | Put | Currency Future | 1442 | 1562 | 1442 | 1562 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.20 | Call | Currency Future | 10 | 11 | 10 | 11 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.20 | Put | Currency Future | 2178 | 2297 | 2178 | 2297 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.95 | Call | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.95 | Put | Currency Future | 2922 | 3041 | 2922 | 3041 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.40 | Call | Currency Future | 579 | 540 | 579 | 540 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.40 | Put | Currency Future | 720 | 803 | 720 | 803 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 6.80 | Call | Currency Future | 3233 | 3113 | 3233 | 3113 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 6.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.55 | Call | Currency Future | 2484 | 2365 | 2484 | 2365 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.55 | Put | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.05 | Call | Currency Future | 997 | 938 | 997 | 938 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.05 | Put | Currency Future | 599 | 663 | 599 | 663 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.00 | Call | Currency Future | 3033 | 2913 | 3033 | 2913 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.75 | Call | Currency Future | 2285 | 2167 | 2285 | 2167 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.75 | Put | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.00 | Call | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.00 | Put | Currency Future | 2972 | 3091 | 2972 | 3091 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.20 | Call | Currency Future | 2833 | 2714 | 2833 | 2714 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-December-08 | 7.95 | Call | Currency Future | 2086 | 1968 | 2086 | 1968 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.95 | Put | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.45 | Call | Currency Future | 643 | 550 | 643 | 550 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.45 | Put | Currency Future | 61 | 87 | 61 | 87 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.20 | Call | Currency Future | 199 | 175 | 199 | 175 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.20 | Put | Currency Future | 366 | 462 | 366 | 462 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.95 | Call | Currency Future | 60 | 56 | 60 | 56 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 10.95 | Put | Currency Future | 977 | 1092 | 977 | 1092 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.70 | Call | Currency Future | 18 | 19 | 18 | 19 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.70 | Put | Currency Future | 1685 | 1805 | 1685 | 1805 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.45 | Call | Currency Future | 8 | 8 | 8 | 8 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.45 | Put | Currency Future | 2425 | 2545 | 2425 | 2545 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.20 | Call | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.20 | Put | Currency Future | 3170 | 3290 | 3170 | 3290 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.20 | Call | Currency Future | 937 | 882 | 937 | 882 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 10.20 | Put | Currency Future | 689 | 757 | 689 | 757 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.30 | Call | Currency Future | 2733 | 2614 | 2733 | 2614 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.05 | Call | Currency Future | 50 | 47 | 50 | 47 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.05 | Put | Currency Future | 1068 | 1184 | 1068 | 1184 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.80 | Call | Currency Future | 16 | 16 | 16 | 16 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.80 | Put | Currency Future | 1783 | 1903 | 1783 | 1903 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.55 | Call | Currency Future | 7 | 7 | 7 | 7 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.55 | Put | Currency Future | 2524 | 2644 | 2524 | 2644 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.30 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.30 | Put | Currency Future | 3270 | 3389 | 3270 | 3389 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.50 | Call | Currency Future | 2533 | 2415 | 2533 | 2415 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.50 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.50 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.50 | Put | Currency Future | 3469 | 3588 | 3469 | 3588 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.90 | Call | Currency Future | 418 | 374 | 418 | 374 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 10.90 | Put | Currency Future | 1060 | 1137 | 1060 | 1137 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.30 | Call | Currency Future | 547 | 504 | 547 | 504 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-June-09 | 11.30 | Put | Currency Future | 1400 | 1479 | 1400 | 1479 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.40 | Call | Currency Future | 516 | 475 | 516 | 475 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.40 | Put | Currency Future | 1469 | 1550 | 1469 | 1550 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.60 | Call | Currency Future | 2434 | 2315 | 2434 | 2315 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.60 | Put | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.10 | Call | Currency Future | 11 | 12 | 11 | 12 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.10 | Put | Currency Future | 2079 | 2198 | 2079 | 2198 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.85 | Call | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.85 | Put | Currency Future | 2822 | 2942 | 2822 | 2942 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.60 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.60 | Put | Currency Future | 3568 | 3688 | 3568 | 3688 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.10 | Call | Currency Future | 357 | 318 | 357 | 318 | 0.00 |
| 28/11/2008 | \$ / R On 16-March-09 | 11.10 | Put | Currency Future | 1198 | 1280 | 1198 | 1280 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.40 | Call | Currency Future | 2633 | 2514 | 2633 | 2514 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.40 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.65 | Call | Currency Future | 489 | 413 | 489 | 413 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 9.65 | Put | Currency Future | 107 | 150 | 107 | 150 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.15 | Call | Currency Future | 42 | 40 | 42 | 40 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.15 | Put | Currency Future | 1159 | 1277 | 1159 | 1277 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.90 | Call | Currency Future | 14 | 15 | 14 | 15 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.90 | Put | Currency Future | 1881 | 2001 | 1881 | 2001 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.65 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.65 | Put | Currency Future | 2624 | 2743 | 2624 | 2743 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.40 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.40 | Put | Currency Future | 3369 | 3489 | 3369 | 3489 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.65 | Call | Currency Future | 2384 | 2266 | 2384 | 2266 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 7.65 | Put | Currency Future | 1 | 3 | 1 | 3 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.40 | Call | Currency Future | 27 | 27 | 27 | 27 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 11.40 | Put | Currency Future | 1394 | 1514 | 1394 | 1514 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.15 | Call | Currency Future | 11 | 11 | 11 | 11 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.15 | Put | Currency Future | 2128 | 2248 | 2128 | 2248 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.90 | Call | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 12.90 | Put | Currency Future | 2872 | 2992 | 2872 | 2992 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 12-December-08 | 13.65 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 13.65 | Put | Currency Future | 3618 | 3738 | 3618 | 3738 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.05 | Call | Currency Future | 631 | 583 | 631 | 583 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.05 | Put | Currency Future | 1234 | 1308 | 1234 | 1308 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.35 | Call | Currency Future | 532 | 489 | 532 | 489 | 0.00 |
| 28/11/2008 | \$ / R On 12-June-09 | 11.35 | Put | Currency Future | 1434 | 1514 | 1434 | 1514 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.00 | Call | Currency Future | 1555 | 1504 | 1555 | 1504 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.00 | Put | Currency Future | 651 | 714 | 651 | 714 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.40 | Call | Currency Future | 1382 | 1337 | 1382 | 1337 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.40 | Put | Currency Future | 878 | 948 | 878 | 948 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.00 | Call | Currency Future | 884 | 859 | 884 | 859 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.00 | Put | Currency Future | 1980 | 2070 | 1980 | 2070 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.40 | Call | Currency Future | 799 | 779 | 799 | 779 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.40 | Put | Currency Future | 2296 | 2389 | 2296 | 2389 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.80 | Call | Currency Future | 727 | 709 | 727 | 709 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.80 | Put | Currency Future | 2624 | 2720 | 2624 | 2720 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 13.20 | Call | Currency Future | 665 | 650 | 665 | 650 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 13.20 | Put | Currency Future | 2961 | 3060 | 2961 | 3060 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.30 | Call | Currency Future | 1424 | 1378 | 1424 | 1378 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.30 | Put | Currency Future | 820 | 889 | 820 | 889 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.70 | Call | Currency Future | 1265 | 1225 | 1265 | 1225 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.70 | Put | Currency Future | 1062 | 1136 | 1062 | 1136 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.10 | Call | Currency Future | 1128 | 1092 | 1128 | 1092 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.10 | Put | Currency Future | 1325 | 1403 | 1325 | 1403 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.90 | Call | Currency Future | 907 | 881 | 907 | 881 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.90 | Put | Currency Future | 1903 | 1992 | 1903 | 1992 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.70 | Call | Currency Future | 744 | 726 | 744 | 726 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.70 | Put | Currency Future | 2541 | 2637 | 2541 | 2637 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 13.10 | Call | Currency Future | 679 | 664 | 679 | 664 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 13.10 | Put | Currency Future | 2876 | 2974 | 2876 | 2974 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 8.50 | Call | Currency Future | 2571 | 2472 | 2571 | 2472 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 8.50 | Put | Currency Future | 167 | 183 | 167 | 183 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.10 | Call | Currency Future | 2094 | 2011 | 2094 | 2011 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | \$ / R On 14-December-09 | 9.10 | Put | Currency Future | 291 | 321 | 291 | 321 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.70 | Call | Currency Future | 1704 | 1644 | 1704 | 1644 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.70 | Put | Currency Future | 501 | 554 | 501 | 554 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.10 | Call | Currency Future | 861 | 838 | 861 | 838 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.10 | Put | Currency Future | 2058 | 2148 | 2058 | 2148 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 13.30 | Call | Currency Future | 650 | 628 | 650 | 628 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 13.30 | Put | Currency Future | 3047 | 3139 | 3047 | 3139 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 6.90 | Call | Currency Future | 3133 | 0 | 3133 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 12-December-08 | 6.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 8.40 | Call | Currency Future | 2654 | 0 | 2654 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 8.40 | Put | Currency Future | 151 | 0 | 151 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.00 | Call | Currency Future | 2170 | 0 | 2170 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.00 | Put | Currency Future | 267 | 0 | 267 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.60 | Call | Currency Future | 1764 | 0 | 1764 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 9.60 | Put | Currency Future | 461 | 0 | 461 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.20 | Call | Currency Future | 1465 | 0 | 1465 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.20 | Put | Currency Future | 762 | 0 | 762 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.80 | Call | Currency Future | 1230 | 0 | 1230 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 10.80 | Put | Currency Future | 1127 | 0 | 1127 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.40 | Call | Currency Future | 1037 | 0 | 1037 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 11.40 | Put | Currency Future | 1533 | 0 | 1533 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.60 | Call | Currency Future | 762 | 0 | 762 | 0 | 0.00 |
| 28/11/2008 | \$ / R On 14-December-09 | 12.60 | Put | Currency Future | 2459 | 0 | 2459 | 0 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | | | Currency Future | 15.7200 | 15.6088 | 15.7212 | 15.6088 | 7,503.00 |
| 28/11/2008 | £ / R On 12-June-09 | | | Currency Future | 16.0200 | 15.9084 | 16.0223 | 15.9084 | 7.00 |
| 28/11/2008 | £ / R On 12-December-08 | | | Currency Future | 15.3600 | 15.2501 | 15.3627 | 15.2501 | 3,112.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.60 | Call | Currency Future | 1010 | 869 | 1010 | 869 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.60 | Put | Currency Future | 889 | 860 | 889 | 860 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.90 | Call | Currency Future | 1272 | 1173 | 1272 | 1173 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.90 | Put | Currency Future | 1150 | 1165 | 1150 | 1165 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.25 | Call | Currency Future | 456 | 370 | 456 | 370 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.25 | Put | Currency Future | 343 | 370 | 343 | 370 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.70 | Call | Currency Future | 970 | 833 | 970 | 833 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 15.70 | Put | Currency Future | 949 | 924 | 949 | 924 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.00 | Call | Currency Future | 1234 | 1138 | 1234 | 1138 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.00 | Put | Currency Future | 1212 | 1229 | 1212 | 1229 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.35 | Call | Currency Future | 411 | 330 | 411 | 330 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.35 | Put | Currency Future | 398 | 430 | 398 | 430 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.40 | Call | Currency Future | 1088 | 945 | 1088 | 945 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.40 | Put | Currency Future | 767 | 736 | 767 | 736 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.70 | Call | Currency Future | 1346 | 1250 | 1346 | 1250 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.70 | Put | Currency Future | 1024 | 1041 | 1024 | 1041 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.05 | Call | Currency Future | 562 | 463 | 562 | 463 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.05 | Put | Currency Future | 249 | 263 | 249 | 263 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.80 | Call | Currency Future | 933 | 798 | 933 | 798 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.80 | Put | Currency Future | 1011 | 989 | 1011 | 989 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.10 | Call | Currency Future | 1198 | 1103 | 1198 | 1103 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.10 | Put | Currency Future | 1275 | 1295 | 1275 | 1295 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.45 | Call | Currency Future | 370 | 295 | 370 | 295 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.45 | Put | Currency Future | 457 | 495 | 457 | 495 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.20 | Call | Currency Future | 790 | 657 | 790 | 657 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.20 | Put | Currency Future | 1269 | 1249 | 1269 | 1249 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.50 | Call | Currency Future | 1056 | 959 | 1056 | 959 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.50 | Put | Currency Future | 1534 | 1551 | 1534 | 1551 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.85 | Call | Currency Future | 240 | 180 | 240 | 180 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.85 | Put | Currency Future | 727 | 780 | 727 | 780 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.15 | Call | Currency Future | 810 | 676 | 810 | 676 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.15 | Put | Currency Future | 1239 | 1217 | 1239 | 1217 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.80 | Call | Currency Future | 256 | 194 | 256 | 194 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.80 | Put | Currency Future | 694 | 744 | 694 | 744 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.90 | Call | Currency Future | 897 | 766 | 897 | 766 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.90 | Put | Currency Future | 1076 | 1057 | 1076 | 1057 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.00 | Call | Currency Future | 1721 | 1602 | 1721 | 1602 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.00 | Put | Currency Future | 699 | 693 | 699 | 693 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.20 | Call | Currency Future | 1163 | 1071 | 1163 | 1071 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.20 | Put | Currency Future | 1341 | 1362 | 1341 | 1362 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-December-08 | 15.50 | Call | Currency Future | 351 | 279 | 351 | 279 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.50 | Put | Currency Future | 488 | 529 | 488 | 529 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.30 | Call | Currency Future | 1131 | 985 | 1131 | 985 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.30 | Put | Currency Future | 709 | 676 | 709 | 676 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.60 | Call | Currency Future | 1383 | 1285 | 1383 | 1285 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.60 | Put | Currency Future | 961 | 976 | 961 | 976 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.95 | Call | Currency Future | 623 | 518 | 623 | 518 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.95 | Put | Currency Future | 211 | 218 | 211 | 218 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.05 | Call | Currency Future | 846 | 715 | 846 | 715 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.05 | Put | Currency Future | 1175 | 1156 | 1175 | 1156 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.40 | Call | Currency Future | 1097 | 999 | 1097 | 999 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.40 | Put | Currency Future | 1475 | 1490 | 1475 | 1490 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.65 | Call | Currency Future | 300 | 237 | 300 | 237 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.65 | Put | Currency Future | 587 | 637 | 587 | 637 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.30 | Call | Currency Future | 751 | 621 | 751 | 621 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.30 | Put | Currency Future | 1330 | 1312 | 1330 | 1312 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.60 | Call | Currency Future | 1017 | 921 | 1017 | 921 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.60 | Put | Currency Future | 1594 | 1613 | 1594 | 1613 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.90 | Call | Currency Future | 225 | 167 | 225 | 167 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.90 | Put | Currency Future | 762 | 817 | 762 | 817 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.40 | Call | Currency Future | 714 | 586 | 714 | 586 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.40 | Put | Currency Future | 1393 | 1378 | 1393 | 1378 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.70 | Call | Currency Future | 978 | 884 | 978 | 884 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.70 | Put | Currency Future | 1656 | 1676 | 1656 | 1676 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.05 | Call | Currency Future | 183 | 132 | 183 | 132 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.05 | Put | Currency Future | 870 | 932 | 870 | 932 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.05 | Call | Currency Future | 846 | 715 | 846 | 715 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.05 | Put | Currency Future | 1175 | 1156 | 1175 | 1156 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.35 | Call | Currency Future | 1113 | 1019 | 1113 | 1019 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.35 | Put | Currency Future | 1441 | 1460 | 1441 | 1460 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.70 | Call | Currency Future | 284 | 224 | 284 | 224 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.70 | Put | Currency Future | 622 | 674 | 622 | 674 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.40 | Call | Currency Future | 714 | 586 | 714 | 586 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 16.40 | Put | Currency Future | 1393 | 1378 | 1393 | 1378 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.75 | Call | Currency Future | 959 | 866 | 959 | 866 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.75 | Put | Currency Future | 1687 | 1708 | 1687 | 1708 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.10 | Call | Currency Future | 170 | 122 | 170 | 122 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.10 | Put | Currency Future | 908 | 972 | 908 | 972 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.45 | Call | Currency Future | 1077 | 979 | 1077 | 979 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.45 | Put | Currency Future | 1504 | 1521 | 1504 | 1521 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.80 | Call | Currency Future | 256 | 194 | 256 | 194 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.80 | Put | Currency Future | 694 | 744 | 694 | 744 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.95 | Call | Currency Future | 880 | 750 | 880 | 750 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.95 | Put | Currency Future | 1108 | 1091 | 1108 | 1091 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.25 | Call | Currency Future | 1146 | 1055 | 1146 | 1055 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.25 | Put | Currency Future | 1374 | 1396 | 1374 | 1396 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.65 | Call | Currency Future | 300 | 237 | 300 | 237 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.65 | Put | Currency Future | 587 | 637 | 587 | 637 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.50 | Call | Currency Future | 679 | 553 | 679 | 553 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.50 | Put | Currency Future | 1457 | 1444 | 1457 | 1444 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.80 | Call | Currency Future | 941 | 849 | 941 | 849 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.80 | Put | Currency Future | 1719 | 1740 | 1719 | 1740 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.15 | Call | Currency Future | 159 | 112 | 159 | 112 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.15 | Put | Currency Future | 946 | 1012 | 946 | 1012 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.85 | Call | Currency Future | 564 | 448 | 564 | 448 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.85 | Put | Currency Future | 1693 | 1689 | 1693 | 1689 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.15 | Call | Currency Future | 819 | 733 | 819 | 733 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.15 | Put | Currency Future | 1947 | 1974 | 1947 | 1974 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.50 | Call | Currency Future | 93 | 61 | 93 | 61 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.50 | Put | Currency Future | 1230 | 1311 | 1230 | 1311 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.75 | Call | Currency Future | 595 | 476 | 595 | 476 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.75 | Put | Currency Future | 1624 | 1618 | 1624 | 1618 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.05 | Call | Currency Future | 853 | 764 | 853 | 764 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.05 | Put | Currency Future | 1880 | 1906 | 1880 | 1906 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.45 | Call | Currency Future | 101 | 67 | 101 | 67 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.45 | Put | Currency Future | 1188 | 1267 | 1188 | 1267 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 17.20 | Call | Currency Future | 466 | 360 | 466 | 360 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.20 | Put | Currency Future | 1945 | 1951 | 1945 | 1951 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.50 | Call | Currency Future | 710 | 630 | 710 | 630 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.50 | Put | Currency Future | 2188 | 2221 | 2188 | 2221 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.90 | Call | Currency Future | 47 | 28 | 47 | 28 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.90 | Put | Currency Future | 1585 | 1678 | 1585 | 1678 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.50 | Call | Currency Future | 393 | 296 | 393 | 296 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.50 | Put | Currency Future | 2172 | 2188 | 2172 | 2188 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.80 | Call | Currency Future | 627 | 551 | 627 | 551 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.80 | Put | Currency Future | 2405 | 2443 | 2405 | 2443 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.10 | Call | Currency Future | 33 | 19 | 33 | 19 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.10 | Put | Currency Future | 1770 | 1869 | 1770 | 1869 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.05 | Call | Currency Future | 284 | 204 | 284 | 204 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.05 | Put | Currency Future | 2613 | 2645 | 2613 | 2645 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.40 | Call | Currency Future | 484 | 419 | 484 | 419 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.40 | Put | Currency Future | 2862 | 2910 | 2862 | 2910 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.65 | Call | Currency Future | 11 | 5 | 11 | 5 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.65 | Put | Currency Future | 2298 | 2405 | 2298 | 2405 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.65 | Call | Currency Future | 196 | 133 | 196 | 133 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.65 | Put | Currency Future | 3125 | 3174 | 3125 | 3174 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.00 | Call | Currency Future | 371 | 315 | 371 | 315 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.00 | Put | Currency Future | 3348 | 3406 | 3348 | 3406 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.25 | Call | Currency Future | 3 | 1 | 3 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.25 | Put | Currency Future | 2890 | 3001 | 2890 | 3001 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.80 | Call | Currency Future | 178 | 119 | 178 | 119 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.80 | Put | Currency Future | 3257 | 3310 | 3257 | 3310 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.15 | Call | Currency Future | 346 | 293 | 346 | 293 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.15 | Put | Currency Future | 3474 | 3534 | 3474 | 3534 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.40 | Call | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.40 | Put | Currency Future | 3039 | 3151 | 3039 | 3151 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.50 | Call | Currency Future | 216 | 148 | 216 | 148 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.50 | Put | Currency Future | 2995 | 3039 | 2995 | 3039 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.80 | Call | Currency Future | 406 | 347 | 406 | 347 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-June-09 | 18.80 | Put | Currency Future | 3183 | 3238 | 3183 | 3238 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.15 | Call | Currency Future | 4 | 2 | 4 | 2 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.15 | Put | Currency Future | 2791 | 2901 | 2791 | 2901 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.35 | Call | Currency Future | 495 | 429 | 495 | 429 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.35 | Put | Currency Future | 2823 | 2870 | 2823 | 2870 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.70 | Call | Currency Future | 10 | 5 | 10 | 5 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.70 | Put | Currency Future | 2347 | 2455 | 2347 | 2455 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.95 | Call | Currency Future | 302 | 219 | 302 | 219 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.95 | Put | Currency Future | 2531 | 2560 | 2531 | 2560 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.25 | Call | Currency Future | 517 | 449 | 517 | 449 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.25 | Put | Currency Future | 2745 | 2791 | 2745 | 2791 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.70 | Call | Currency Future | 10 | 5 | 10 | 5 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.70 | Put | Currency Future | 2347 | 2455 | 2347 | 2455 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.45 | Call | Currency Future | 223 | 154 | 223 | 154 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.45 | Put | Currency Future | 2951 | 2995 | 2951 | 2995 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.75 | Call | Currency Future | 415 | 355 | 415 | 355 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.75 | Put | Currency Future | 3142 | 3197 | 3142 | 3197 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.10 | Call | Currency Future | 4 | 2 | 4 | 2 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.10 | Put | Currency Future | 2742 | 2852 | 2742 | 2852 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.95 | Call | Currency Future | 535 | 421 | 535 | 421 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.95 | Put | Currency Future | 1763 | 1763 | 1763 | 1763 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.25 | Call | Currency Future | 787 | 702 | 787 | 702 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.25 | Put | Currency Future | 2015 | 2043 | 2015 | 2043 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.65 | Call | Currency Future | 73 | 46 | 73 | 46 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.65 | Put | Currency Future | 1360 | 1446 | 1360 | 1446 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.95 | Call | Currency Future | 210 | 155 | 210 | 155 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.95 | Put | Currency Future | 797 | 855 | 797 | 855 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.20 | Call | Currency Future | 147 | 104 | 147 | 104 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.20 | Put | Currency Future | 985 | 1053 | 985 | 1053 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.10 | Call | Currency Future | 170 | 122 | 170 | 122 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.10 | Put | Currency Future | 908 | 972 | 908 | 972 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.10 | Call | Currency Future | 830 | 695 | 830 | 695 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.10 | Put | Currency Future | 1209 | 1187 | 1209 | 1187 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 16.60 | Call | Currency Future | 644 | 521 | 644 | 521 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.60 | Put | Currency Future | 1523 | 1513 | 1523 | 1513 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.00 | Call | Currency Future | 863 | 735 | 863 | 735 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.00 | Put | Currency Future | 1142 | 1126 | 1142 | 1126 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.30 | Call | Currency Future | 1129 | 1039 | 1129 | 1039 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.30 | Put | Currency Future | 1407 | 1431 | 1407 | 1431 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.50 | Call | Currency Future | 1047 | 908 | 1047 | 908 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.50 | Put | Currency Future | 826 | 799 | 826 | 799 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.75 | Call | Currency Future | 1328 | 1230 | 1328 | 1230 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.75 | Put | Currency Future | 1056 | 1072 | 1056 | 1072 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.20 | Call | Currency Future | 480 | 391 | 480 | 391 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.20 | Put | Currency Future | 318 | 341 | 318 | 341 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.40 | Call | Currency Future | 1088 | 945 | 1088 | 945 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.40 | Put | Currency Future | 767 | 736 | 767 | 736 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.10 | Call | Currency Future | 533 | 438 | 533 | 438 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.10 | Put | Currency Future | 270 | 287 | 270 | 287 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.20 | Call | Currency Future | 1186 | 1028 | 1186 | 1028 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.20 | Put | Currency Future | 665 | 619 | 665 | 619 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.45 | Call | Currency Future | 1463 | 1348 | 1463 | 1348 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.45 | Put | Currency Future | 891 | 890 | 891 | 890 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.35 | Call | Currency Future | 1109 | 964 | 1109 | 964 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.35 | Put | Currency Future | 738 | 706 | 738 | 706 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.15 | Call | Currency Future | 506 | 414 | 506 | 414 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.15 | Put | Currency Future | 293 | 314 | 293 | 314 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.65 | Call | Currency Future | 1364 | 1267 | 1364 | 1267 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.65 | Put | Currency Future | 992 | 1009 | 992 | 1009 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.45 | Call | Currency Future | 1067 | 926 | 1067 | 926 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.45 | Put | Currency Future | 796 | 767 | 796 | 767 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.60 | Call | Currency Future | 1010 | 869 | 1010 | 869 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.60 | Put | Currency Future | 889 | 860 | 889 | 860 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.80 | Call | Currency Future | 1311 | 1211 | 1311 | 1211 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.80 | Put | Currency Future | 1088 | 1102 | 1088 | 1102 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.40 | Call | Currency Future | 390 | 312 | 390 | 312 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-December-08 | 15.40 | Put | Currency Future | 427 | 462 | 427 | 462 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.15 | Call | Currency Future | 1214 | 1056 | 1214 | 1056 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.15 | Put | Currency Future | 643 | 597 | 643 | 597 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.35 | Call | Currency Future | 1518 | 1402 | 1518 | 1402 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.35 | Put | Currency Future | 846 | 844 | 846 | 844 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.90 | Call | Currency Future | 657 | 548 | 657 | 548 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.90 | Put | Currency Future | 194 | 198 | 194 | 198 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.05 | Call | Currency Future | 1272 | 1113 | 1272 | 1113 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.05 | Put | Currency Future | 601 | 554 | 601 | 554 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.25 | Call | Currency Future | 1574 | 1457 | 1574 | 1457 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.25 | Put | Currency Future | 802 | 799 | 802 | 799 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.80 | Call | Currency Future | 726 | 615 | 726 | 615 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.80 | Put | Currency Future | 163 | 165 | 163 | 165 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.60 | Call | Currency Future | 1383 | 1285 | 1383 | 1285 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.60 | Put | Currency Future | 961 | 976 | 961 | 976 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.00 | Call | Currency Future | 591 | 490 | 591 | 490 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.00 | Put | Currency Future | 228 | 240 | 228 | 240 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.00 | Call | Currency Future | 1302 | 1142 | 1302 | 1142 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.00 | Put | Currency Future | 581 | 534 | 581 | 534 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.75 | Call | Currency Future | 762 | 650 | 762 | 650 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.75 | Put | Currency Future | 149 | 150 | 149 | 150 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.20 | Call | Currency Future | 1603 | 1486 | 1603 | 1486 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.20 | Put | Currency Future | 781 | 777 | 781 | 777 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.60 | Call | Currency Future | 875 | 761 | 875 | 761 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.60 | Put | Currency Future | 113 | 111 | 113 | 111 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.35 | Call | Currency Future | 1080 | 963 | 1080 | 963 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.35 | Put | Currency Future | 67 | 63 | 67 | 63 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.45 | Call | Currency Future | 996 | 880 | 996 | 880 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.45 | Put | Currency Future | 83 | 80 | 83 | 80 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.55 | Call | Currency Future | 915 | 800 | 915 | 800 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.55 | Put | Currency Future | 102 | 100 | 102 | 100 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.65 | Call | Currency Future | 837 | 723 | 837 | 723 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.65 | Put | Currency Future | 124 | 123 | 124 | 123 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-December-08 | 14.85 | Call | Currency Future | 691 | 581 | 691 | 581 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.85 | Put | Currency Future | 178 | 181 | 178 | 181 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.60 | Call | Currency Future | 1555 | 1395 | 1555 | 1395 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.60 | Put | Currency Future | 434 | 387 | 434 | 387 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.70 | Call | Currency Future | 1489 | 1329 | 1489 | 1329 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.70 | Put | Currency Future | 468 | 420 | 468 | 420 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.80 | Call | Currency Future | 1425 | 1265 | 1425 | 1265 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.80 | Put | Currency Future | 504 | 456 | 504 | 456 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.90 | Call | Currency Future | 1363 | 1203 | 1363 | 1203 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.90 | Put | Currency Future | 542 | 494 | 542 | 494 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.10 | Call | Currency Future | 1243 | 1084 | 1243 | 1084 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.10 | Put | Currency Future | 622 | 575 | 622 | 575 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.80 | Call | Currency Future | 1845 | 1724 | 1845 | 1724 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.80 | Put | Currency Future | 623 | 616 | 623 | 616 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.90 | Call | Currency Future | 1782 | 1662 | 1782 | 1662 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.90 | Put | Currency Future | 660 | 654 | 660 | 654 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.10 | Call | Currency Future | 1661 | 1543 | 1661 | 1543 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.10 | Put | Currency Future | 739 | 735 | 739 | 735 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.30 | Call | Currency Future | 1546 | 1430 | 1546 | 1430 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.30 | Put | Currency Future | 824 | 821 | 824 | 821 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.40 | Call | Currency Future | 1490 | 1375 | 1490 | 1375 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.40 | Put | Currency Future | 868 | 867 | 868 | 867 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.50 | Call | Currency Future | 1436 | 1322 | 1436 | 1322 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.50 | Put | Currency Future | 914 | 914 | 914 | 914 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.80 | Call | Currency Future | 1845 | 1724 | 1845 | 1724 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.80 | Put | Currency Future | 623 | 616 | 623 | 616 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.90 | Call | Currency Future | 1782 | 1662 | 1782 | 1662 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.90 | Put | Currency Future | 660 | 654 | 660 | 654 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.30 | Call | Currency Future | 1546 | 1430 | 1546 | 1430 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.30 | Put | Currency Future | 824 | 821 | 824 | 821 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.40 | Call | Currency Future | 1490 | 1375 | 1490 | 1375 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.40 | Put | Currency Future | 868 | 867 | 868 | 867 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.70 | Call | Currency Future | 799 | 686 | 799 | 686 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-December-08 | 14.70 | Put | Currency Future | 136 | 136 | 136 | 136 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.10 | Call | Currency Future | 533 | 438 | 533 | 438 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.10 | Put | Currency Future | 270 | 287 | 270 | 287 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.30 | Call | Currency Future | 433 | 350 | 433 | 350 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.30 | Put | Currency Future | 370 | 399 | 370 | 399 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.80 | Call | Currency Future | 1425 | 1265 | 1425 | 1265 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.80 | Put | Currency Future | 504 | 456 | 504 | 456 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.90 | Call | Currency Future | 1363 | 1203 | 1363 | 1203 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.90 | Put | Currency Future | 542 | 494 | 542 | 494 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.30 | Call | Currency Future | 1131 | 985 | 1131 | 985 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.30 | Put | Currency Future | 709 | 676 | 709 | 676 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.05 | Call | Currency Future | 1691 | 1572 | 1691 | 1572 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.05 | Put | Currency Future | 719 | 714 | 719 | 714 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.15 | Call | Currency Future | 1632 | 1514 | 1632 | 1514 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.15 | Put | Currency Future | 760 | 756 | 760 | 756 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.55 | Call | Currency Future | 1410 | 1303 | 1410 | 1303 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.55 | Put | Currency Future | 937 | 945 | 937 | 945 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.85 | Call | Currency Future | 1291 | 1192 | 1291 | 1192 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.85 | Put | Currency Future | 1119 | 1133 | 1119 | 1133 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.55 | Call | Currency Future | 333 | 264 | 333 | 264 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.55 | Put | Currency Future | 520 | 564 | 520 | 564 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.80 | Call | Currency Future | 1311 | 1211 | 1311 | 1211 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.80 | Put | Currency Future | 1088 | 1102 | 1088 | 1102 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.90 | Call | Currency Future | 1272 | 1173 | 1272 | 1173 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.90 | Put | Currency Future | 1150 | 1165 | 1150 | 1165 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.40 | Call | Currency Future | 1038 | 921 | 1038 | 921 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.40 | Put | Currency Future | 75 | 71 | 75 | 71 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.50 | Call | Currency Future | 955 | 839 | 955 | 839 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.50 | Put | Currency Future | 92 | 89 | 92 | 89 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.60 | Call | Currency Future | 875 | 761 | 875 | 761 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.60 | Put | Currency Future | 113 | 111 | 113 | 111 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.65 | Call | Currency Future | 1522 | 1362 | 1522 | 1362 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.65 | Put | Currency Future | 451 | 403 | 451 | 403 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 14.75 | Call | Currency Future | 1457 | 1297 | 1457 | 1297 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.75 | Put | Currency Future | 486 | 438 | 486 | 438 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.85 | Call | Currency Future | 1394 | 1234 | 1394 | 1234 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.85 | Put | Currency Future | 523 | 475 | 523 | 475 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.95 | Call | Currency Future | 1332 | 1172 | 1332 | 1172 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 14.95 | Put | Currency Future | 561 | 514 | 561 | 514 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.25 | Call | Currency Future | 1158 | 1006 | 1158 | 1006 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.25 | Put | Currency Future | 687 | 647 | 687 | 647 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.85 | Call | Currency Future | 1813 | 1693 | 1813 | 1693 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.85 | Put | Currency Future | 641 | 635 | 641 | 635 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.95 | Call | Currency Future | 1752 | 1632 | 1752 | 1632 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 14.95 | Put | Currency Future | 679 | 673 | 679 | 673 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.05 | Call | Currency Future | 1691 | 1572 | 1691 | 1572 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.05 | Put | Currency Future | 719 | 714 | 719 | 714 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.15 | Call | Currency Future | 1632 | 1514 | 1632 | 1514 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.15 | Put | Currency Future | 760 | 756 | 760 | 756 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.55 | Call | Currency Future | 1410 | 1303 | 1410 | 1303 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.55 | Put | Currency Future | 937 | 945 | 937 | 945 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.65 | Call | Currency Future | 1364 | 1267 | 1364 | 1267 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.65 | Put | Currency Future | 992 | 1009 | 992 | 1009 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.60 | Call | Currency Future | 316 | 250 | 316 | 250 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.60 | Put | Currency Future | 553 | 600 | 553 | 600 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.80 | Call | Currency Future | 933 | 798 | 933 | 798 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.80 | Put | Currency Future | 1011 | 989 | 1011 | 989 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.90 | Call | Currency Future | 897 | 766 | 897 | 766 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.90 | Put | Currency Future | 1076 | 1057 | 1076 | 1057 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.20 | Call | Currency Future | 1163 | 1071 | 1163 | 1071 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.20 | Put | Currency Future | 1341 | 1362 | 1341 | 1362 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.05 | Call | Currency Future | 1272 | 1113 | 1272 | 1113 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.05 | Put | Currency Future | 601 | 554 | 601 | 554 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.15 | Call | Currency Future | 1214 | 1056 | 1214 | 1056 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.15 | Put | Currency Future | 643 | 597 | 643 | 597 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.35 | Call | Currency Future | 1109 | 964 | 1109 | 964 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 15.35 | Put | Currency Future | 738 | 706 | 738 | 706 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.55 | Call | Currency Future | 1028 | 888 | 1028 | 888 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.55 | Put | Currency Future | 857 | 829 | 857 | 829 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.65 | Call | Currency Future | 990 | 851 | 990 | 851 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.65 | Put | Currency Future | 919 | 892 | 919 | 892 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.75 | Call | Currency Future | 951 | 815 | 951 | 815 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.75 | Put | Currency Future | 980 | 956 | 980 | 956 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.85 | Call | Currency Future | 915 | 782 | 915 | 782 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.85 | Put | Currency Future | 1043 | 1023 | 1043 | 1023 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.90 | Call | Currency Future | 1272 | 1173 | 1272 | 1173 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.90 | Put | Currency Future | 1150 | 1165 | 1150 | 1165 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.10 | Call | Currency Future | 1198 | 1103 | 1198 | 1103 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.10 | Put | Currency Future | 1275 | 1295 | 1275 | 1295 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.95 | Call | Currency Future | 1253 | 1155 | 1253 | 1155 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 15.95 | Put | Currency Future | 1181 | 1197 | 1181 | 1197 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.05 | Call | Currency Future | 1216 | 1120 | 1216 | 1120 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.05 | Put | Currency Future | 1244 | 1262 | 1244 | 1262 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.80 | Call | Currency Future | 726 | 615 | 726 | 615 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.80 | Put | Currency Future | 163 | 165 | 163 | 165 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.30 | Call | Currency Future | 433 | 350 | 433 | 350 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.30 | Put | Currency Future | 370 | 399 | 370 | 399 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.65 | Call | Currency Future | 990 | 851 | 990 | 851 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.65 | Put | Currency Future | 919 | 892 | 919 | 892 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.55 | Call | Currency Future | 915 | 800 | 915 | 800 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.55 | Put | Currency Future | 102 | 100 | 102 | 100 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.65 | Call | Currency Future | 837 | 723 | 837 | 723 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.65 | Put | Currency Future | 124 | 123 | 124 | 123 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.05 | Call | Currency Future | 562 | 463 | 562 | 463 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.05 | Put | Currency Future | 249 | 263 | 249 | 263 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.15 | Call | Currency Future | 506 | 414 | 506 | 414 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.15 | Put | Currency Future | 293 | 314 | 293 | 314 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.90 | Call | Currency Future | 657 | 548 | 657 | 548 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 14.90 | Put | Currency Future | 194 | 198 | 194 | 198 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-December-08 | 15.40 | Call | Currency Future | 390 | 312 | 390 | 312 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.40 | Put | Currency Future | 427 | 462 | 427 | 462 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.00 | Call | Currency Future | 196 | 143 | 196 | 143 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.00 | Put | Currency Future | 833 | 893 | 833 | 893 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.20 | Call | Currency Future | 790 | 657 | 790 | 657 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.20 | Put | Currency Future | 1269 | 1249 | 1269 | 1249 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.30 | Call | Currency Future | 751 | 621 | 751 | 621 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.30 | Put | Currency Future | 1330 | 1312 | 1330 | 1312 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.40 | Call | Currency Future | 1097 | 999 | 1097 | 999 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.40 | Put | Currency Future | 1475 | 1490 | 1475 | 1490 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.60 | Call | Currency Future | 316 | 250 | 316 | 250 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.60 | Put | Currency Future | 553 | 600 | 553 | 600 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.90 | Call | Currency Future | 225 | 167 | 225 | 167 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.90 | Put | Currency Future | 762 | 817 | 762 | 817 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.00 | Call | Currency Future | 1234 | 1138 | 1234 | 1138 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.00 | Put | Currency Future | 1212 | 1229 | 1212 | 1229 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.30 | Call | Currency Future | 1129 | 1039 | 1129 | 1039 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.30 | Put | Currency Future | 1407 | 1431 | 1407 | 1431 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.60 | Call | Currency Future | 1017 | 921 | 1017 | 921 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.60 | Put | Currency Future | 1594 | 1613 | 1594 | 1613 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.80 | Call | Currency Future | 941 | 849 | 941 | 849 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.80 | Put | Currency Future | 1719 | 1740 | 1719 | 1740 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.30 | Call | Currency Future | 127 | 87 | 127 | 87 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.30 | Put | Currency Future | 1064 | 1137 | 1064 | 1137 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.70 | Call | Currency Future | 611 | 491 | 611 | 491 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.70 | Put | Currency Future | 1590 | 1582 | 1590 | 1582 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.70 | Call | Currency Future | 978 | 884 | 978 | 884 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.70 | Put | Currency Future | 1656 | 1676 | 1656 | 1676 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.90 | Call | Currency Future | 905 | 814 | 905 | 814 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.90 | Put | Currency Future | 1782 | 1806 | 1782 | 1806 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.00 | Call | Currency Future | 870 | 781 | 870 | 781 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.00 | Put | Currency Future | 1847 | 1872 | 1847 | 1872 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.90 | Call | Currency Future | 225 | 167 | 225 | 167 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-December-08 | 15.90 | Put | Currency Future | 762 | 817 | 762 | 817 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.20 | Call | Currency Future | 147 | 104 | 147 | 104 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.20 | Put | Currency Future | 985 | 1053 | 985 | 1053 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.40 | Call | Currency Future | 109 | 73 | 109 | 73 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.40 | Put | Currency Future | 1146 | 1223 | 1146 | 1223 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.00 | Call | Currency Future | 863 | 735 | 863 | 735 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.00 | Put | Currency Future | 1142 | 1126 | 1142 | 1126 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.10 | Call | Currency Future | 830 | 695 | 830 | 695 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.10 | Put | Currency Future | 1209 | 1187 | 1209 | 1187 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.60 | Call | Currency Future | 644 | 521 | 644 | 521 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.60 | Put | Currency Future | 1523 | 1513 | 1523 | 1513 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.80 | Call | Currency Future | 580 | 462 | 580 | 462 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.80 | Put | Currency Future | 1658 | 1653 | 1658 | 1653 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.90 | Call | Currency Future | 905 | 814 | 905 | 814 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.90 | Put | Currency Future | 1782 | 1806 | 1782 | 1806 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.10 | Call | Currency Future | 836 | 748 | 836 | 748 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.10 | Put | Currency Future | 1913 | 1940 | 1913 | 1940 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.40 | Call | Currency Future | 109 | 73 | 109 | 73 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.40 | Put | Currency Future | 1146 | 1223 | 1146 | 1223 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.60 | Call | Currency Future | 79 | 51 | 79 | 51 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.60 | Put | Currency Future | 1316 | 1401 | 1316 | 1401 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.25 | Call | Currency Future | 771 | 639 | 771 | 639 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.25 | Put | Currency Future | 1299 | 1280 | 1299 | 1280 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.35 | Call | Currency Future | 733 | 604 | 733 | 604 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.35 | Put | Currency Future | 1362 | 1345 | 1362 | 1345 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.45 | Call | Currency Future | 696 | 570 | 696 | 570 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.45 | Put | Currency Future | 1425 | 1411 | 1425 | 1411 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.55 | Call | Currency Future | 661 | 537 | 661 | 537 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.55 | Put | Currency Future | 1490 | 1478 | 1490 | 1478 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.65 | Call | Currency Future | 627 | 506 | 627 | 506 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.65 | Put | Currency Future | 1556 | 1547 | 1556 | 1547 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.55 | Call | Currency Future | 1036 | 940 | 1036 | 940 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.55 | Put | Currency Future | 1564 | 1582 | 1564 | 1582 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-June-09 | 16.65 | Call | Currency Future | 997 | 903 | 997 | 903 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.65 | Put | Currency Future | 1625 | 1644 | 1625 | 1644 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.85 | Call | Currency Future | 923 | 831 | 923 | 831 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.85 | Put | Currency Future | 1750 | 1773 | 1750 | 1773 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.95 | Call | Currency Future | 887 | 797 | 887 | 797 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.95 | Put | Currency Future | 1815 | 1839 | 1815 | 1839 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.55 | Call | Currency Future | 333 | 264 | 333 | 264 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.55 | Put | Currency Future | 520 | 564 | 520 | 564 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.75 | Call | Currency Future | 270 | 209 | 270 | 209 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.75 | Put | Currency Future | 657 | 709 | 657 | 709 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.85 | Call | Currency Future | 240 | 180 | 240 | 180 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.85 | Put | Currency Future | 727 | 780 | 727 | 780 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.05 | Call | Currency Future | 183 | 132 | 183 | 132 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.05 | Put | Currency Future | 870 | 932 | 870 | 932 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.25 | Call | Currency Future | 137 | 95 | 137 | 95 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.25 | Put | Currency Future | 1024 | 1095 | 1024 | 1095 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.35 | Call | Currency Future | 118 | 80 | 118 | 80 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.35 | Put | Currency Future | 1105 | 1180 | 1105 | 1180 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.55 | Call | Currency Future | 86 | 56 | 86 | 56 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.55 | Put | Currency Future | 1273 | 1356 | 1273 | 1356 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.75 | Call | Currency Future | 61 | 38 | 61 | 38 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.75 | Put | Currency Future | 1449 | 1538 | 1449 | 1538 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.85 | Call | Currency Future | 52 | 31 | 52 | 31 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.85 | Put | Currency Future | 1539 | 1631 | 1539 | 1631 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.95 | Call | Currency Future | 43 | 26 | 43 | 26 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.95 | Put | Currency Future | 1631 | 1725 | 1631 | 1725 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.05 | Call | Currency Future | 36 | 21 | 36 | 21 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.05 | Put | Currency Future | 1723 | 1821 | 1723 | 1821 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.90 | Call | Currency Future | 897 | 766 | 897 | 766 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.90 | Put | Currency Future | 1076 | 1057 | 1076 | 1057 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.05 | Call | Currency Future | 506 | 396 | 506 | 396 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.05 | Put | Currency Future | 1835 | 1837 | 1835 | 1837 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.15 | Call | Currency Future | 479 | 372 | 479 | 372 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 17.15 | Put | Currency Future | 1908 | 1913 | 1908 | 1913 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.25 | Call | Currency Future | 453 | 349 | 453 | 349 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.25 | Put | Currency Future | 1982 | 1990 | 1982 | 1990 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.35 | Call | Currency Future | 428 | 327 | 428 | 327 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.35 | Put | Currency Future | 2057 | 2068 | 2057 | 2068 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.15 | Call | Currency Future | 1180 | 1087 | 1180 | 1087 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.15 | Put | Currency Future | 1308 | 1328 | 1308 | 1328 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.35 | Call | Currency Future | 1113 | 1019 | 1113 | 1019 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.35 | Put | Currency Future | 1441 | 1460 | 1441 | 1460 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.85 | Call | Currency Future | 923 | 831 | 923 | 831 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.85 | Put | Currency Future | 1750 | 1773 | 1750 | 1773 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.35 | Call | Currency Future | 755 | 672 | 755 | 672 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.35 | Put | Currency Future | 2083 | 2114 | 2083 | 2114 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.45 | Call | Currency Future | 725 | 644 | 725 | 644 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.45 | Put | Currency Future | 2153 | 2185 | 2153 | 2185 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.55 | Call | Currency Future | 696 | 616 | 696 | 616 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.55 | Put | Currency Future | 2224 | 2258 | 2224 | 2258 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.65 | Call | Currency Future | 668 | 589 | 668 | 589 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.65 | Put | Currency Future | 2295 | 2331 | 2295 | 2331 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.80 | Call | Currency Future | 8 | 4 | 8 | 4 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.80 | Put | Currency Future | 2445 | 2554 | 2445 | 2554 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.90 | Call | Currency Future | 7 | 3 | 7 | 3 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.90 | Put | Currency Future | 2544 | 2653 | 2544 | 2653 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.00 | Call | Currency Future | 5 | 2 | 5 | 2 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.00 | Put | Currency Future | 2643 | 2752 | 2643 | 2752 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.20 | Call | Currency Future | 3 | 1 | 3 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.20 | Put | Currency Future | 2841 | 2951 | 2841 | 2951 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.30 | Call | Currency Future | 3 | 1 | 3 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.30 | Put | Currency Future | 2940 | 3051 | 2940 | 3051 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.50 | Call | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.50 | Put | Currency Future | 3139 | 3250 | 3139 | 3250 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.15 | Call | Currency Future | 268 | 190 | 268 | 190 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.15 | Put | Currency Future | 2697 | 2732 | 2697 | 2732 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 18.25 | Call | Currency Future | 252 | 177 | 252 | 177 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.25 | Put | Currency Future | 2781 | 2819 | 2781 | 2819 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.35 | Call | Currency Future | 237 | 165 | 237 | 165 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.35 | Put | Currency Future | 2866 | 2906 | 2866 | 2906 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.55 | Call | Currency Future | 209 | 143 | 209 | 143 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.55 | Put | Currency Future | 3038 | 3084 | 3038 | 3084 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.65 | Call | Currency Future | 196 | 133 | 196 | 133 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.65 | Put | Currency Future | 3125 | 3174 | 3125 | 3174 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.75 | Call | Currency Future | 184 | 123 | 184 | 123 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.75 | Put | Currency Future | 3213 | 3265 | 3213 | 3265 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.85 | Call | Currency Future | 173 | 115 | 173 | 115 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.85 | Put | Currency Future | 3302 | 3356 | 3302 | 3356 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.45 | Call | Currency Future | 474 | 409 | 474 | 409 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.45 | Put | Currency Future | 2902 | 2951 | 2902 | 2951 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.55 | Call | Currency Future | 453 | 390 | 453 | 390 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.55 | Put | Currency Future | 2981 | 3032 | 2981 | 3032 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.65 | Call | Currency Future | 434 | 372 | 434 | 372 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.65 | Put | Currency Future | 3061 | 3114 | 3061 | 3114 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.85 | Call | Currency Future | 397 | 338 | 397 | 338 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.85 | Put | Currency Future | 3224 | 3280 | 3224 | 3280 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.95 | Call | Currency Future | 379 | 322 | 379 | 322 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.95 | Put | Currency Future | 3307 | 3364 | 3307 | 3364 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.05 | Call | Currency Future | 362 | 307 | 362 | 307 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.05 | Put | Currency Future | 3390 | 3449 | 3390 | 3449 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.20 | Call | Currency Future | 27 | 15 | 27 | 15 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.20 | Put | Currency Future | 1865 | 1965 | 1865 | 1965 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.30 | Call | Currency Future | 23 | 12 | 23 | 12 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.30 | Put | Currency Future | 1960 | 2062 | 1960 | 2062 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.40 | Call | Currency Future | 19 | 10 | 19 | 10 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.40 | Put | Currency Future | 2056 | 2160 | 2056 | 2160 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.50 | Call | Currency Future | 15 | 8 | 15 | 8 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.50 | Put | Currency Future | 2152 | 2258 | 2152 | 2258 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.60 | Call | Currency Future | 12 | 6 | 12 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-December-08 | 17.60 | Put | Currency Future | 2250 | 2356 | 2250 | 2356 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.55 | Call | Currency Future | 382 | 287 | 382 | 287 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.55 | Put | Currency Future | 2211 | 2228 | 2211 | 2228 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.65 | Call | Currency Future | 361 | 268 | 361 | 268 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.65 | Put | Currency Future | 2289 | 2310 | 2289 | 2310 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.75 | Call | Currency Future | 340 | 251 | 340 | 251 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.75 | Put | Currency Future | 2369 | 2392 | 2369 | 2392 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.85 | Call | Currency Future | 321 | 234 | 321 | 234 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.85 | Put | Currency Future | 2449 | 2476 | 2449 | 2476 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.85 | Call | Currency Future | 614 | 539 | 614 | 539 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.85 | Put | Currency Future | 2442 | 2481 | 2442 | 2481 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.95 | Call | Currency Future | 588 | 515 | 588 | 515 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.95 | Put | Currency Future | 2516 | 2557 | 2516 | 2557 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.05 | Call | Currency Future | 564 | 492 | 564 | 492 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.05 | Put | Currency Future | 2591 | 2634 | 2591 | 2634 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.15 | Call | Currency Future | 540 | 470 | 540 | 470 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.15 | Put | Currency Future | 2668 | 2712 | 2668 | 2712 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.40 | Call | Currency Future | 19 | 10 | 19 | 10 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.40 | Put | Currency Future | 2056 | 2160 | 2056 | 2160 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.60 | Call | Currency Future | 12 | 6 | 12 | 6 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.60 | Put | Currency Future | 2250 | 2356 | 2250 | 2356 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.90 | Call | Currency Future | 7 | 3 | 7 | 3 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.90 | Put | Currency Future | 2544 | 2653 | 2544 | 2653 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.10 | Call | Currency Future | 4 | 2 | 4 | 2 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.10 | Put | Currency Future | 2742 | 2852 | 2742 | 2852 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.65 | Call | Currency Future | 361 | 268 | 361 | 268 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.65 | Put | Currency Future | 2289 | 2310 | 2289 | 2310 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.85 | Call | Currency Future | 321 | 234 | 321 | 234 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.85 | Put | Currency Future | 2449 | 2476 | 2449 | 2476 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.15 | Call | Currency Future | 268 | 190 | 268 | 190 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.15 | Put | Currency Future | 2697 | 2732 | 2697 | 2732 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.35 | Call | Currency Future | 237 | 165 | 237 | 165 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.35 | Put | Currency Future | 2866 | 2906 | 2866 | 2906 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-June-09 | 17.95 | Call | Currency Future | 588 | 515 | 588 | 515 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.95 | Put | Currency Future | 2516 | 2557 | 2516 | 2557 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.15 | Call | Currency Future | 540 | 470 | 540 | 470 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.15 | Put | Currency Future | 2668 | 2712 | 2668 | 2712 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.45 | Call | Currency Future | 474 | 409 | 474 | 409 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.45 | Put | Currency Future | 2902 | 2951 | 2902 | 2951 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.65 | Call | Currency Future | 434 | 372 | 434 | 372 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.65 | Put | Currency Future | 3061 | 3114 | 3061 | 3114 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.75 | Call | Currency Future | 9 | 4 | 9 | 4 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.75 | Put | Currency Future | 2396 | 2504 | 2396 | 2504 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.85 | Call | Currency Future | 7 | 3 | 7 | 3 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.85 | Put | Currency Future | 2495 | 2603 | 2495 | 2603 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.95 | Call | Currency Future | 6 | 3 | 6 | 3 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.95 | Put | Currency Future | 2593 | 2702 | 2593 | 2702 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.05 | Call | Currency Future | 5 | 2 | 5 | 2 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.05 | Put | Currency Future | 2692 | 2802 | 2692 | 2802 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.35 | Call | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.35 | Put | Currency Future | 2990 | 3101 | 2990 | 3101 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.45 | Call | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.45 | Put | Currency Future | 3089 | 3201 | 3089 | 3201 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.55 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.55 | Put | Currency Future | 3189 | 3300 | 3189 | 3300 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.10 | Call | Currency Future | 276 | 197 | 276 | 197 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.10 | Put | Currency Future | 2655 | 2688 | 2655 | 2688 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.20 | Call | Currency Future | 260 | 184 | 260 | 184 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.20 | Put | Currency Future | 2738 | 2775 | 2738 | 2775 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.30 | Call | Currency Future | 244 | 171 | 244 | 171 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.30 | Put | Currency Future | 2823 | 2862 | 2823 | 2862 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.40 | Call | Currency Future | 230 | 159 | 230 | 159 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.40 | Put | Currency Future | 2908 | 2951 | 2908 | 2951 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.60 | Call | Currency Future | 203 | 138 | 203 | 138 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.60 | Put | Currency Future | 3081 | 3129 | 3081 | 3129 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.70 | Call | Currency Future | 190 | 128 | 190 | 128 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 18.70 | Put | Currency Future | 3169 | 3219 | 3169 | 3219 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.90 | Call | Currency Future | 167 | 110 | 167 | 110 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.90 | Put | Currency Future | 3346 | 3402 | 3346 | 3402 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.50 | Call | Currency Future | 464 | 400 | 464 | 400 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.50 | Put | Currency Future | 2941 | 2991 | 2941 | 2991 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.60 | Call | Currency Future | 443 | 381 | 443 | 381 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.60 | Put | Currency Future | 3021 | 3073 | 3021 | 3073 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.70 | Call | Currency Future | 424 | 364 | 424 | 364 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.70 | Put | Currency Future | 3102 | 3155 | 3102 | 3155 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.90 | Call | Currency Future | 388 | 330 | 388 | 330 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.90 | Put | Currency Future | 3265 | 3322 | 3265 | 3322 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.10 | Call | Currency Future | 354 | 300 | 354 | 300 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.10 | Put | Currency Future | 3432 | 3491 | 3432 | 3491 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.20 | Call | Currency Future | 338 | 286 | 338 | 286 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.20 | Put | Currency Future | 3516 | 3577 | 3516 | 3577 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.20 | Call | Currency Future | 3 | 1 | 3 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.20 | Put | Currency Future | 2841 | 2951 | 2841 | 2951 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.30 | Call | Currency Future | 3 | 1 | 3 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.30 | Put | Currency Future | 2940 | 3051 | 2940 | 3051 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.40 | Call | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.40 | Put | Currency Future | 3039 | 3151 | 3039 | 3151 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.60 | Call | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.60 | Put | Currency Future | 3239 | 3350 | 3239 | 3350 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.70 | Call | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.70 | Put | Currency Future | 3338 | 3450 | 3338 | 3450 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.80 | Call | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.80 | Put | Currency Future | 3438 | 3550 | 3438 | 3550 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.85 | Call | Currency Future | 7 | 3 | 7 | 3 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.85 | Put | Currency Future | 2495 | 2603 | 2495 | 2603 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.05 | Call | Currency Future | 5 | 2 | 5 | 2 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.05 | Put | Currency Future | 2692 | 2802 | 2692 | 2802 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.35 | Call | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.35 | Put | Currency Future | 2990 | 3101 | 2990 | 3101 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-December-08 | 18.55 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.55 | Put | Currency Future | 3189 | 3300 | 3189 | 3300 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.65 | Call | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 18.65 | Put | Currency Future | 3288 | 3400 | 3288 | 3400 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.45 | Call | Currency Future | 223 | 154 | 223 | 154 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.45 | Put | Currency Future | 2951 | 2995 | 2951 | 2995 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.85 | Call | Currency Future | 173 | 115 | 173 | 115 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.85 | Put | Currency Future | 3302 | 3356 | 3302 | 3356 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.95 | Call | Currency Future | 162 | 106 | 162 | 106 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.95 | Put | Currency Future | 3391 | 3448 | 3391 | 3448 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 19.05 | Call | Currency Future | 152 | 99 | 152 | 99 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 19.05 | Put | Currency Future | 3481 | 3540 | 3481 | 3540 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 19.15 | Call | Currency Future | 142 | 91 | 142 | 91 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 19.15 | Put | Currency Future | 3571 | 3633 | 3571 | 3633 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 19.25 | Call | Currency Future | 133 | 85 | 133 | 85 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 19.25 | Put | Currency Future | 3662 | 3726 | 3662 | 3726 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.55 | Call | Currency Future | 209 | 143 | 209 | 143 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.55 | Put | Currency Future | 3038 | 3084 | 3038 | 3084 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.95 | Call | Currency Future | 162 | 106 | 162 | 106 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.95 | Put | Currency Future | 3391 | 3448 | 3391 | 3448 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 19.05 | Call | Currency Future | 152 | 99 | 152 | 99 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 19.05 | Put | Currency Future | 3481 | 3540 | 3481 | 3540 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.85 | Call | Currency Future | 397 | 338 | 397 | 338 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.85 | Put | Currency Future | 3224 | 3280 | 3224 | 3280 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.05 | Call | Currency Future | 362 | 307 | 362 | 307 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.05 | Put | Currency Future | 3390 | 3449 | 3390 | 3449 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.25 | Call | Currency Future | 330 | 279 | 330 | 279 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.25 | Put | Currency Future | 3558 | 3620 | 3558 | 3620 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.35 | Call | Currency Future | 316 | 265 | 316 | 265 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.35 | Put | Currency Future | 3643 | 3707 | 3643 | 3707 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.45 | Call | Currency Future | 301 | 252 | 301 | 252 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.45 | Put | Currency Future | 3729 | 3794 | 3729 | 3794 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.55 | Call | Currency Future | 288 | 240 | 288 | 240 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-June-09 | 19.55 | Put | Currency Future | 3815 | 3882 | 3815 | 3882 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.90 | Call | Currency Future | 388 | 330 | 388 | 330 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.90 | Put | Currency Future | 3265 | 3322 | 3265 | 3322 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.30 | Call | Currency Future | 323 | 272 | 323 | 272 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.30 | Put | Currency Future | 3601 | 3663 | 3601 | 3663 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.40 | Call | Currency Future | 308 | 259 | 308 | 259 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 19.40 | Put | Currency Future | 3686 | 3750 | 3686 | 3750 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.25 | Call | Currency Future | 25 | 14 | 25 | 14 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.25 | Put | Currency Future | 1912 | 2013 | 1912 | 2013 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.35 | Call | Currency Future | 20 | 11 | 20 | 11 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.35 | Put | Currency Future | 2008 | 2111 | 2008 | 2111 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.45 | Call | Currency Future | 17 | 9 | 17 | 9 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.45 | Put | Currency Future | 2104 | 2209 | 2104 | 2209 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.55 | Call | Currency Future | 14 | 7 | 14 | 7 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.55 | Put | Currency Future | 2201 | 2307 | 2201 | 2307 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.70 | Call | Currency Future | 67 | 42 | 67 | 42 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.70 | Put | Currency Future | 1404 | 1492 | 1404 | 1492 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.80 | Call | Currency Future | 56 | 35 | 56 | 35 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.80 | Put | Currency Future | 1494 | 1585 | 1494 | 1585 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.90 | Call | Currency Future | 47 | 28 | 47 | 28 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.90 | Put | Currency Future | 1585 | 1678 | 1585 | 1678 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.00 | Call | Currency Future | 40 | 23 | 40 | 23 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.00 | Put | Currency Future | 1677 | 1773 | 1677 | 1773 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.60 | Call | Currency Future | 371 | 277 | 371 | 277 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.60 | Put | Currency Future | 2250 | 2269 | 2250 | 2269 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.70 | Call | Currency Future | 350 | 259 | 350 | 259 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.70 | Put | Currency Future | 2329 | 2351 | 2329 | 2351 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.80 | Call | Currency Future | 330 | 242 | 330 | 242 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.80 | Put | Currency Future | 2409 | 2434 | 2409 | 2434 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.90 | Call | Currency Future | 311 | 226 | 311 | 226 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.90 | Put | Currency Future | 2490 | 2518 | 2490 | 2518 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.00 | Call | Currency Future | 293 | 211 | 293 | 211 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 18.00 | Put | Currency Future | 2572 | 2603 | 2572 | 2603 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 17.10 | Call | Currency Future | 492 | 384 | 492 | 384 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.10 | Put | Currency Future | 1871 | 1875 | 1871 | 1875 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.30 | Call | Currency Future | 440 | 338 | 440 | 338 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.30 | Put | Currency Future | 2019 | 2029 | 2019 | 2029 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.40 | Call | Currency Future | 416 | 317 | 416 | 317 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.40 | Put | Currency Future | 2095 | 2108 | 2095 | 2108 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.40 | Call | Currency Future | 740 | 658 | 740 | 658 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.40 | Put | Currency Future | 2118 | 2149 | 2118 | 2149 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.60 | Call | Currency Future | 682 | 603 | 682 | 603 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.60 | Put | Currency Future | 2259 | 2294 | 2259 | 2294 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.70 | Call | Currency Future | 654 | 576 | 654 | 576 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.70 | Put | Currency Future | 2331 | 2368 | 2331 | 2368 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.90 | Call | Currency Future | 601 | 527 | 601 | 527 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.90 | Put | Currency Future | 2479 | 2519 | 2479 | 2519 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.00 | Call | Currency Future | 576 | 504 | 576 | 504 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.00 | Put | Currency Future | 2554 | 2595 | 2554 | 2595 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.10 | Call | Currency Future | 552 | 481 | 552 | 481 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.10 | Put | Currency Future | 2629 | 2673 | 2629 | 2673 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.20 | Call | Currency Future | 528 | 460 | 528 | 460 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 18.20 | Put | Currency Future | 2706 | 2751 | 2706 | 2751 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.70 | Call | Currency Future | 67 | 42 | 67 | 42 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.70 | Put | Currency Future | 1404 | 1492 | 1404 | 1492 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.80 | Call | Currency Future | 56 | 35 | 56 | 35 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.80 | Put | Currency Future | 1494 | 1585 | 1494 | 1585 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.10 | Call | Currency Future | 33 | 19 | 33 | 19 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.10 | Put | Currency Future | 1770 | 1869 | 1770 | 1869 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.20 | Call | Currency Future | 27 | 15 | 27 | 15 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.20 | Put | Currency Future | 1865 | 1965 | 1865 | 1965 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.30 | Call | Currency Future | 23 | 12 | 23 | 12 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 17.30 | Put | Currency Future | 1960 | 2062 | 1960 | 2062 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.80 | Call | Currency Future | 580 | 462 | 580 | 462 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.80 | Put | Currency Future | 1658 | 1653 | 1658 | 1653 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.90 | Call | Currency Future | 549 | 435 | 549 | 435 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 16-March-09 | 16.90 | Put | Currency Future | 1728 | 1726 | 1728 | 1726 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.00 | Call | Currency Future | 520 | 409 | 520 | 409 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.00 | Put | Currency Future | 1799 | 1800 | 1799 | 1800 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.10 | Call | Currency Future | 492 | 384 | 492 | 384 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.10 | Put | Currency Future | 1871 | 1875 | 1871 | 1875 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.60 | Call | Currency Future | 371 | 277 | 371 | 277 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 17.60 | Put | Currency Future | 2250 | 2269 | 2250 | 2269 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.10 | Call | Currency Future | 836 | 748 | 836 | 748 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.10 | Put | Currency Future | 1913 | 1940 | 1913 | 1940 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.20 | Call | Currency Future | 803 | 717 | 803 | 717 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.20 | Put | Currency Future | 1981 | 2009 | 1981 | 2009 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.30 | Call | Currency Future | 771 | 687 | 771 | 687 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.30 | Put | Currency Future | 2049 | 2078 | 2049 | 2078 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.40 | Call | Currency Future | 740 | 658 | 740 | 658 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.40 | Put | Currency Future | 2118 | 2149 | 2118 | 2149 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.90 | Call | Currency Future | 601 | 527 | 601 | 527 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.90 | Put | Currency Future | 2479 | 2519 | 2479 | 2519 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.55 | Call | Currency Future | 86 | 56 | 86 | 56 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.55 | Put | Currency Future | 1273 | 1356 | 1273 | 1356 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.35 | Call | Currency Future | 733 | 604 | 733 | 604 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.35 | Put | Currency Future | 1362 | 1345 | 1362 | 1345 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.85 | Call | Currency Future | 564 | 448 | 564 | 448 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.85 | Put | Currency Future | 1693 | 1689 | 1693 | 1689 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.65 | Call | Currency Future | 997 | 903 | 997 | 903 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.65 | Put | Currency Future | 1625 | 1644 | 1625 | 1644 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.15 | Call | Currency Future | 819 | 733 | 819 | 733 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.15 | Put | Currency Future | 1947 | 1974 | 1947 | 1974 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.60 | Call | Currency Future | 79 | 51 | 79 | 51 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 16.60 | Put | Currency Future | 1316 | 1401 | 1316 | 1401 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.90 | Call | Currency Future | 549 | 435 | 549 | 435 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.90 | Put | Currency Future | 1728 | 1726 | 1728 | 1726 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.05 | Call | Currency Future | 853 | 764 | 853 | 764 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.05 | Put | Currency Future | 1880 | 1906 | 1880 | 1906 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | £ / R On 12-June-09 | 17.35 | Call | Currency Future | 755 | 672 | 755 | 672 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.35 | Put | Currency Future | 2083 | 2114 | 2083 | 2114 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.55 | Call | Currency Future | 696 | 616 | 696 | 616 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 17.55 | Put | Currency Future | 2224 | 2258 | 2224 | 2258 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.75 | Call | Currency Future | 270 | 209 | 270 | 209 | 0.00 |
| 28/11/2008 | £ / R On 12-December-08 | 15.75 | Put | Currency Future | 657 | 709 | 657 | 709 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.75 | Call | Currency Future | 951 | 815 | 951 | 815 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.75 | Put | Currency Future | 980 | 956 | 980 | 956 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.85 | Call | Currency Future | 915 | 782 | 915 | 782 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.85 | Put | Currency Future | 1043 | 1023 | 1043 | 1023 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.55 | Call | Currency Future | 661 | 537 | 661 | 537 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 16.55 | Put | Currency Future | 1490 | 1478 | 1490 | 1478 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.10 | Call | Currency Future | 1243 | 1084 | 1243 | 1084 | 0.00 |
| 28/11/2008 | £ / R On 16-March-09 | 15.10 | Put | Currency Future | 622 | 575 | 622 | 575 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.15 | Call | Currency Future | 1180 | 1087 | 1180 | 1087 | 0.00 |
| 28/11/2008 | £ / R On 12-June-09 | 16.15 | Put | Currency Future | 1308 | 1328 | 1308 | 1328 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | | | Currency Future | 13.0500 | 13.0656 | 13.0491 | 13.0656 | 4,768.00 |
| 28/11/2008 | € / R On 12-June-09 | | | Currency Future | 13.2900 | 13.3092 | 13.2922 | 13.3092 | 1,000.00 |
| 28/11/2008 | € / R On 12-December-08 | | | Currency Future | 12.7600 | 12.7758 | 12.7638 | 12.7758 | 34,298.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.05 | Call | Currency Future | 699 | 700 | 699 | 700 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.05 | Put | Currency Future | 700 | 685 | 700 | 685 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.30 | Call | Currency Future | 931 | 940 | 931 | 940 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.30 | Put | Currency Future | 939 | 931 | 939 | 931 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.80 | Call | Currency Future | 249 | 266 | 249 | 266 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.80 | Put | Currency Future | 285 | 290 | 285 | 290 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.25 | Call | Currency Future | 630 | 631 | 630 | 631 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.25 | Put | Currency Future | 831 | 816 | 831 | 816 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.50 | Call | Currency Future | 863 | 871 | 863 | 871 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.50 | Put | Currency Future | 1071 | 1062 | 1071 | 1062 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.95 | Call | Currency Future | 199 | 214 | 199 | 214 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.95 | Put | Currency Future | 385 | 388 | 385 | 388 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.10 | Call | Currency Future | 681 | 682 | 681 | 682 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.10 | Put | Currency Future | 732 | 716 | 732 | 716 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-June-09 | 13.35 | Call | Currency Future | 914 | 922 | 914 | 922 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.35 | Put | Currency Future | 971 | 963 | 971 | 963 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.85 | Call | Currency Future | 231 | 247 | 231 | 247 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.85 | Put | Currency Future | 317 | 321 | 317 | 321 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.45 | Call | Currency Future | 569 | 571 | 569 | 571 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.45 | Put | Currency Future | 970 | 955 | 970 | 955 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.70 | Call | Currency Future | 801 | 809 | 801 | 809 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.70 | Put | Currency Future | 1209 | 1200 | 1209 | 1200 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.15 | Call | Currency Future | 148 | 160 | 148 | 160 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.15 | Put | Currency Future | 534 | 534 | 534 | 534 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.60 | Call | Currency Future | 529 | 531 | 529 | 531 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.60 | Put | Currency Future | 1080 | 1065 | 1080 | 1065 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.85 | Call | Currency Future | 743 | 751 | 743 | 751 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.85 | Put | Currency Future | 1301 | 1292 | 1301 | 1292 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.35 | Call | Currency Future | 111 | 121 | 111 | 121 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.35 | Put | Currency Future | 698 | 695 | 698 | 695 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.65 | Call | Currency Future | 516 | 518 | 516 | 518 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.65 | Put | Currency Future | 1117 | 1102 | 1117 | 1102 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.95 | Call | Currency Future | 706 | 714 | 706 | 714 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.95 | Put | Currency Future | 1364 | 1355 | 1364 | 1355 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.55 | Call | Currency Future | 542 | 544 | 542 | 544 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.55 | Put | Currency Future | 1043 | 1028 | 1043 | 1028 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.25 | Call | Currency Future | 128 | 139 | 128 | 139 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.25 | Put | Currency Future | 614 | 613 | 614 | 613 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.40 | Call | Currency Future | 584 | 585 | 584 | 585 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.40 | Put | Currency Future | 935 | 920 | 935 | 920 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.65 | Call | Currency Future | 816 | 824 | 816 | 824 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.65 | Put | Currency Future | 1174 | 1165 | 1174 | 1165 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.05 | Call | Currency Future | 171 | 185 | 171 | 185 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.05 | Put | Currency Future | 457 | 459 | 457 | 459 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.20 | Call | Currency Future | 646 | 648 | 646 | 648 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.20 | Put | Currency Future | 797 | 782 | 797 | 782 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.90 | Call | Currency Future | 214 | 230 | 214 | 230 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 12.90 | Put | Currency Future | 350 | 354 | 350 | 354 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.40 | Call | Currency Future | 896 | 905 | 896 | 905 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.40 | Put | Currency Future | 1004 | 996 | 1004 | 996 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.50 | Call | Currency Future | 555 | 557 | 555 | 557 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.50 | Put | Currency Future | 1006 | 991 | 1006 | 991 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.80 | Call | Currency Future | 762 | 770 | 762 | 770 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.80 | Put | Currency Future | 1270 | 1261 | 1270 | 1261 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.20 | Call | Currency Future | 138 | 149 | 138 | 149 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.20 | Put | Currency Future | 574 | 573 | 574 | 573 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.10 | Call | Currency Future | 159 | 172 | 159 | 172 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.10 | Put | Currency Future | 495 | 496 | 495 | 496 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.35 | Call | Currency Future | 599 | 600 | 599 | 600 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.35 | Put | Currency Future | 900 | 884 | 900 | 884 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.60 | Call | Currency Future | 831 | 840 | 831 | 840 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.60 | Put | Currency Future | 1139 | 1130 | 1139 | 1130 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.05 | Call | Currency Future | 171 | 185 | 171 | 185 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.05 | Put | Currency Future | 457 | 459 | 457 | 459 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.40 | Call | Currency Future | 896 | 905 | 896 | 905 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.40 | Put | Currency Future | 1004 | 996 | 1004 | 996 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.30 | Call | Currency Future | 614 | 615 | 614 | 615 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.30 | Put | Currency Future | 865 | 850 | 865 | 850 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.55 | Call | Currency Future | 847 | 855 | 847 | 855 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.55 | Put | Currency Future | 1105 | 1096 | 1105 | 1096 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.00 | Call | Currency Future | 184 | 199 | 184 | 199 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.00 | Put | Currency Future | 421 | 423 | 421 | 423 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.30 | Call | Currency Future | 931 | 940 | 931 | 940 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.30 | Put | Currency Future | 939 | 931 | 939 | 931 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.75 | Call | Currency Future | 274 | 291 | 274 | 291 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.75 | Put | Currency Future | 260 | 265 | 260 | 265 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.90 | Call | Currency Future | 758 | 760 | 758 | 760 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.90 | Put | Currency Future | 609 | 594 | 609 | 594 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.15 | Call | Currency Future | 987 | 996 | 987 | 996 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.15 | Put | Currency Future | 844 | 836 | 844 | 836 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 12.65 | Call | Currency Future | 329 | 345 | 329 | 345 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.65 | Put | Currency Future | 215 | 219 | 215 | 219 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.95 | Call | Currency Future | 737 | 739 | 737 | 739 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.95 | Put | Currency Future | 638 | 624 | 638 | 624 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.25 | Call | Currency Future | 950 | 959 | 950 | 959 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.25 | Put | Currency Future | 908 | 900 | 908 | 900 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.70 | Call | Currency Future | 301 | 317 | 301 | 317 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.70 | Put | Currency Future | 237 | 242 | 237 | 242 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.60 | Call | Currency Future | 831 | 840 | 831 | 840 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.60 | Put | Currency Future | 1139 | 1130 | 1139 | 1130 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.80 | Call | Currency Future | 481 | 483 | 481 | 483 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.80 | Put | Currency Future | 1232 | 1217 | 1232 | 1217 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.10 | Call | Currency Future | 654 | 661 | 654 | 661 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.10 | Put | Currency Future | 1461 | 1452 | 1461 | 1452 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.50 | Call | Currency Future | 91 | 99 | 91 | 99 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.50 | Put | Currency Future | 827 | 823 | 827 | 823 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.15 | Call | Currency Future | 410 | 412 | 410 | 412 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.15 | Put | Currency Future | 1511 | 1497 | 1511 | 1497 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.50 | Call | Currency Future | 529 | 535 | 529 | 535 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.50 | Put | Currency Future | 1736 | 1725 | 1736 | 1725 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.80 | Call | Currency Future | 58 | 63 | 58 | 63 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.80 | Put | Currency Future | 1095 | 1088 | 1095 | 1088 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.55 | Call | Currency Future | 347 | 349 | 347 | 349 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.55 | Put | Currency Future | 1848 | 1833 | 1848 | 1833 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.90 | Call | Currency Future | 424 | 429 | 424 | 429 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.90 | Put | Currency Future | 2031 | 2020 | 2031 | 2020 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.20 | Call | Currency Future | 32 | 35 | 32 | 35 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.20 | Put | Currency Future | 1468 | 1459 | 1468 | 1459 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.90 | Call | Currency Future | 299 | 302 | 299 | 302 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.90 | Put | Currency Future | 2150 | 2136 | 2150 | 2136 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.20 | Call | Currency Future | 357 | 362 | 357 | 362 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.20 | Put | Currency Future | 2265 | 2252 | 2265 | 2252 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.55 | Call | Currency Future | 21 | 23 | 21 | 23 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 14.55 | Put | Currency Future | 1807 | 1797 | 1807 | 1797 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.45 | Call | Currency Future | 361 | 363 | 361 | 363 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.45 | Put | Currency Future | 1762 | 1747 | 1762 | 1747 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.70 | Call | Currency Future | 474 | 479 | 474 | 479 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.70 | Put | Currency Future | 1882 | 1870 | 1882 | 1870 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.50 | Call | Currency Future | 1285 | 1299 | 1285 | 1299 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.50 | Put | Currency Future | 22 | 23 | 22 | 23 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.15 | Call | Currency Future | 34 | 37 | 34 | 37 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.15 | Put | Currency Future | 1420 | 1411 | 1420 | 1411 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.05 | Call | Currency Future | 429 | 431 | 429 | 431 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.05 | Put | Currency Future | 1430 | 1415 | 1430 | 1415 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.30 | Call | Currency Future | 588 | 595 | 588 | 595 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.30 | Put | Currency Future | 1596 | 1586 | 1596 | 1586 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.00 | Call | Currency Future | 439 | 441 | 439 | 441 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.00 | Put | Currency Future | 1390 | 1375 | 1390 | 1375 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.20 | Call | Currency Future | 620 | 627 | 620 | 627 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.20 | Put | Currency Future | 1528 | 1518 | 1528 | 1518 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.65 | Call | Currency Future | 74 | 80 | 74 | 80 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.65 | Put | Currency Future | 960 | 954 | 960 | 954 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.40 | Call | Currency Future | 369 | 371 | 369 | 371 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.40 | Put | Currency Future | 1720 | 1705 | 1720 | 1705 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.65 | Call | Currency Future | 487 | 493 | 487 | 493 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.65 | Put | Currency Future | 1845 | 1834 | 1845 | 1834 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.10 | Call | Currency Future | 37 | 40 | 37 | 40 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.10 | Put | Currency Future | 1373 | 1364 | 1373 | 1364 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.20 | Call | Currency Future | 1119 | 1125 | 1119 | 1125 | 200.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.20 | Put | Currency Future | 270 | 259 | 270 | 259 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.70 | Call | Currency Future | 847 | 848 | 847 | 848 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.70 | Put | Currency Future | 498 | 482 | 498 | 482 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.90 | Call | Currency Future | 1081 | 1090 | 1081 | 1090 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.90 | Put | Currency Future | 689 | 681 | 689 | 681 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.40 | Call | Currency Future | 490 | 505 | 490 | 505 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.40 | Put | Currency Future | 126 | 129 | 126 | 129 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 16-March-09 | 12.85 | Call | Currency Future | 779 | 781 | 779 | 781 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.85 | Put | Currency Future | 580 | 565 | 580 | 565 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.10 | Call | Currency Future | 1005 | 1014 | 1005 | 1014 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.10 | Put | Currency Future | 813 | 805 | 813 | 805 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.60 | Call | Currency Future | 358 | 375 | 358 | 375 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.60 | Put | Currency Future | 194 | 199 | 194 | 199 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.50 | Call | Currency Future | 947 | 947 | 947 | 947 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.50 | Put | Currency Future | 398 | 382 | 398 | 382 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.75 | Call | Currency Future | 1164 | 1173 | 1164 | 1173 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.75 | Put | Currency Future | 621 | 614 | 621 | 614 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.25 | Call | Currency Future | 602 | 616 | 602 | 616 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.25 | Put | Currency Future | 88 | 90 | 88 | 90 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.10 | Call | Currency Future | 1187 | 1194 | 1187 | 1194 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.10 | Put | Currency Future | 238 | 228 | 238 | 228 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.30 | Call | Currency Future | 1437 | 1448 | 1437 | 1448 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.30 | Put | Currency Future | 445 | 439 | 445 | 439 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.85 | Call | Currency Future | 949 | 963 | 949 | 963 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.85 | Put | Currency Future | 36 | 37 | 36 | 37 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.10 | Call | Currency Future | 1187 | 1194 | 1187 | 1194 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.10 | Put | Currency Future | 238 | 228 | 238 | 228 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.35 | Call | Currency Future | 1405 | 1416 | 1405 | 1416 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.35 | Put | Currency Future | 463 | 457 | 463 | 457 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.90 | Call | Currency Future | 902 | 916 | 902 | 916 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.90 | Put | Currency Future | 38 | 40 | 38 | 40 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.05 | Call | Currency Future | 1222 | 1229 | 1222 | 1229 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.05 | Put | Currency Future | 223 | 213 | 223 | 213 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.25 | Call | Currency Future | 1470 | 1481 | 1470 | 1481 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.25 | Put | Currency Future | 427 | 422 | 427 | 422 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.80 | Call | Currency Future | 997 | 1010 | 997 | 1010 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.80 | Put | Currency Future | 33 | 35 | 33 | 35 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.15 | Call | Currency Future | 1153 | 1159 | 1153 | 1159 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.15 | Put | Currency Future | 254 | 243 | 254 | 243 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.35 | Call | Currency Future | 1405 | 1416 | 1405 | 1416 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-June-09 | 12.35 | Put | Currency Future | 463 | 457 | 463 | 457 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.90 | Call | Currency Future | 902 | 916 | 902 | 916 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.90 | Put | Currency Future | 38 | 40 | 38 | 40 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.35 | Call | Currency Future | 1030 | 1030 | 1030 | 1030 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.35 | Put | Currency Future | 331 | 314 | 331 | 314 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.55 | Call | Currency Future | 1281 | 1291 | 1281 | 1291 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.55 | Put | Currency Future | 538 | 532 | 538 | 532 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.10 | Call | Currency Future | 723 | 737 | 723 | 737 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.10 | Put | Currency Future | 60 | 61 | 60 | 61 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.30 | Call | Currency Future | 1059 | 1059 | 1059 | 1059 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.30 | Put | Currency Future | 310 | 293 | 310 | 293 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.50 | Call | Currency Future | 1311 | 1321 | 1311 | 1321 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.50 | Put | Currency Future | 519 | 512 | 519 | 512 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.05 | Call | Currency Future | 766 | 779 | 766 | 779 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.05 | Put | Currency Future | 52 | 53 | 52 | 53 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.15 | Call | Currency Future | 682 | 696 | 682 | 696 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.15 | Put | Currency Future | 68 | 70 | 68 | 70 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.45 | Call | Currency Future | 974 | 974 | 974 | 974 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.45 | Put | Currency Future | 375 | 358 | 375 | 358 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.65 | Call | Currency Future | 1221 | 1231 | 1221 | 1231 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.65 | Put | Currency Future | 579 | 572 | 579 | 572 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.90 | Call | Currency Future | 1331 | 1339 | 1331 | 1339 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.90 | Put | Currency Future | 182 | 173 | 182 | 173 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.05 | Call | Currency Future | 1605 | 1617 | 1605 | 1617 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.05 | Put | Currency Future | 363 | 357 | 363 | 357 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.70 | Call | Currency Future | 1092 | 1106 | 1092 | 1106 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.70 | Put | Currency Future | 29 | 30 | 29 | 30 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.25 | Call | Currency Future | 1088 | 1091 | 1088 | 1091 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.25 | Put | Currency Future | 289 | 276 | 289 | 276 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.45 | Call | Currency Future | 1342 | 1352 | 1342 | 1352 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.45 | Put | Currency Future | 500 | 493 | 500 | 493 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.00 | Call | Currency Future | 1258 | 1265 | 1258 | 1265 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.00 | Put | Currency Future | 209 | 199 | 209 | 199 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-June-09 | 12.20 | Call | Currency Future | 1503 | 1514 | 1503 | 1514 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.20 | Put | Currency Future | 411 | 405 | 411 | 405 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.75 | Call | Currency Future | 1044 | 1058 | 1044 | 1058 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.75 | Put | Currency Future | 31 | 32 | 31 | 32 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.10 | Call | Currency Future | 1570 | 1582 | 1570 | 1582 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.10 | Put | Currency Future | 378 | 373 | 378 | 373 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.15 | Call | Currency Future | 1536 | 1548 | 1536 | 1548 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.15 | Put | Currency Future | 394 | 389 | 394 | 389 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.65 | Call | Currency Future | 1140 | 1154 | 1140 | 1154 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.65 | Put | Currency Future | 27 | 28 | 27 | 28 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.55 | Call | Currency Future | 1237 | 1251 | 1237 | 1251 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.55 | Put | Currency Future | 23 | 25 | 23 | 25 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.30 | Call | Currency Future | 1480 | 1494 | 1480 | 1494 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.30 | Put | Currency Future | 17 | 18 | 17 | 18 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.40 | Call | Currency Future | 1383 | 1396 | 1383 | 1396 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.40 | Put | Currency Future | 19 | 21 | 19 | 21 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.60 | Call | Currency Future | 1189 | 1202 | 1189 | 1202 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.60 | Put | Currency Future | 25 | 27 | 25 | 27 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.00 | Call | Currency Future | 809 | 822 | 809 | 822 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.00 | Put | Currency Future | 45 | 46 | 45 | 46 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.35 | Call | Currency Future | 1431 | 1445 | 1431 | 1445 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.35 | Put | Currency Future | 18 | 20 | 18 | 20 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.45 | Call | Currency Future | 1334 | 1348 | 1334 | 1348 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.45 | Put | Currency Future | 20 | 22 | 20 | 22 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.85 | Call | Currency Future | 949 | 963 | 949 | 963 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.85 | Put | Currency Future | 36 | 37 | 36 | 37 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.95 | Call | Currency Future | 855 | 869 | 855 | 869 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.95 | Put | Currency Future | 42 | 43 | 42 | 43 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.50 | Call | Currency Future | 1648 | 1658 | 1648 | 1658 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.50 | Put | Currency Future | 99 | 92 | 99 | 92 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.60 | Call | Currency Future | 1565 | 1574 | 1565 | 1574 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.60 | Put | Currency Future | 116 | 109 | 116 | 109 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.70 | Call | Currency Future | 1485 | 1494 | 1485 | 1494 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 16-March-09 | 11.70 | Put | Currency Future | 136 | 128 | 136 | 128 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.80 | Call | Currency Future | 1407 | 1415 | 1407 | 1415 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.80 | Put | Currency Future | 158 | 149 | 158 | 149 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.30 | Call | Currency Future | 1059 | 1059 | 1059 | 1059 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.30 | Put | Currency Future | 310 | 293 | 310 | 293 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.55 | Call | Currency Future | 1606 | 1616 | 1606 | 1616 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.55 | Put | Currency Future | 107 | 100 | 107 | 100 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.65 | Call | Currency Future | 1525 | 1534 | 1525 | 1534 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.65 | Put | Currency Future | 126 | 118 | 126 | 118 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.75 | Call | Currency Future | 1446 | 1454 | 1446 | 1454 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.75 | Put | Currency Future | 147 | 138 | 147 | 138 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.85 | Call | Currency Future | 1369 | 1376 | 1369 | 1376 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.85 | Put | Currency Future | 170 | 161 | 170 | 161 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.95 | Call | Currency Future | 1294 | 1301 | 1294 | 1301 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.95 | Put | Currency Future | 195 | 186 | 195 | 186 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.05 | Call | Currency Future | 1222 | 1229 | 1222 | 1229 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.05 | Put | Currency Future | 223 | 213 | 223 | 213 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.70 | Call | Currency Future | 1858 | 1871 | 1858 | 1871 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.70 | Put | Currency Future | 266 | 261 | 266 | 261 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.80 | Call | Currency Future | 1783 | 1796 | 1783 | 1796 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.80 | Put | Currency Future | 291 | 287 | 291 | 287 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.90 | Call | Currency Future | 1711 | 1723 | 1711 | 1723 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.90 | Put | Currency Future | 318 | 314 | 318 | 314 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.00 | Call | Currency Future | 1640 | 1652 | 1640 | 1652 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.00 | Put | Currency Future | 347 | 342 | 347 | 342 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.40 | Call | Currency Future | 1373 | 1384 | 1373 | 1384 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.40 | Put | Currency Future | 481 | 475 | 481 | 475 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.75 | Call | Currency Future | 1820 | 1833 | 1820 | 1833 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.75 | Put | Currency Future | 278 | 274 | 278 | 274 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.85 | Call | Currency Future | 1747 | 1759 | 1747 | 1759 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.85 | Put | Currency Future | 305 | 300 | 305 | 300 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.95 | Call | Currency Future | 1675 | 1687 | 1675 | 1687 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.95 | Put | Currency Future | 333 | 328 | 333 | 328 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-June-09 | 12.55 | Call | Currency Future | 1281 | 1291 | 1281 | 1291 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.55 | Put | Currency Future | 538 | 532 | 538 | 532 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.20 | Call | Currency Future | 641 | 655 | 641 | 655 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.20 | Put | Currency Future | 77 | 80 | 77 | 80 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.30 | Call | Currency Future | 563 | 578 | 563 | 578 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.30 | Put | Currency Future | 99 | 102 | 99 | 102 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.80 | Call | Currency Future | 1407 | 1415 | 1407 | 1415 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.80 | Put | Currency Future | 158 | 149 | 158 | 149 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.40 | Call | Currency Future | 1001 | 1002 | 1001 | 1002 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.40 | Put | Currency Future | 352 | 336 | 352 | 336 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.10 | Call | Currency Future | 1570 | 1582 | 1570 | 1582 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.10 | Put | Currency Future | 378 | 373 | 378 | 373 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.60 | Call | Currency Future | 1251 | 1261 | 1251 | 1261 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.60 | Put | Currency Future | 558 | 552 | 558 | 552 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.70 | Call | Currency Future | 1192 | 1202 | 1192 | 1202 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.70 | Put | Currency Future | 600 | 593 | 600 | 593 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.35 | Call | Currency Future | 526 | 541 | 526 | 541 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.35 | Put | Currency Future | 112 | 115 | 112 | 115 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.45 | Call | Currency Future | 455 | 471 | 455 | 471 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.45 | Put | Currency Future | 141 | 145 | 141 | 145 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.15 | Call | Currency Future | 1153 | 1159 | 1153 | 1159 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.15 | Put | Currency Future | 254 | 243 | 254 | 243 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.55 | Call | Currency Future | 921 | 921 | 921 | 921 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.55 | Put | Currency Future | 422 | 406 | 422 | 406 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.65 | Call | Currency Future | 871 | 872 | 871 | 872 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.65 | Put | Currency Future | 472 | 456 | 472 | 456 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.30 | Call | Currency Future | 1480 | 1494 | 1480 | 1494 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.30 | Put | Currency Future | 17 | 18 | 17 | 18 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.40 | Call | Currency Future | 1383 | 1396 | 1383 | 1396 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.40 | Put | Currency Future | 19 | 21 | 19 | 21 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.80 | Call | Currency Future | 997 | 1010 | 997 | 1010 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.80 | Put | Currency Future | 33 | 35 | 33 | 35 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.05 | Call | Currency Future | 1605 | 1617 | 1605 | 1617 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-June-09 | 12.05 | Put | Currency Future | 363 | 357 | 363 | 357 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.15 | Call | Currency Future | 1536 | 1548 | 1536 | 1548 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.15 | Put | Currency Future | 394 | 389 | 394 | 389 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.85 | Call | Currency Future | 1108 | 1117 | 1108 | 1117 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.85 | Put | Currency Future | 666 | 658 | 666 | 658 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.65 | Call | Currency Future | 1896 | 1909 | 1896 | 1909 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.65 | Put | Currency Future | 253 | 249 | 253 | 249 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.85 | Call | Currency Future | 1747 | 1759 | 1747 | 1759 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 11.85 | Put | Currency Future | 305 | 300 | 305 | 300 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.35 | Call | Currency Future | 526 | 541 | 526 | 541 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.35 | Put | Currency Future | 112 | 115 | 112 | 115 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.55 | Call | Currency Future | 389 | 405 | 389 | 405 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.55 | Put | Currency Future | 175 | 179 | 175 | 179 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.55 | Call | Currency Future | 921 | 921 | 921 | 921 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.55 | Put | Currency Future | 422 | 406 | 422 | 406 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.65 | Call | Currency Future | 871 | 872 | 871 | 872 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.65 | Put | Currency Future | 472 | 456 | 472 | 456 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.75 | Call | Currency Future | 824 | 825 | 824 | 825 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.75 | Put | Currency Future | 525 | 509 | 525 | 509 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.65 | Call | Currency Future | 1221 | 1231 | 1221 | 1231 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.65 | Put | Currency Future | 579 | 572 | 579 | 572 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.95 | Call | Currency Future | 1061 | 1070 | 1061 | 1070 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.95 | Put | Currency Future | 719 | 711 | 719 | 711 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.05 | Call | Currency Future | 1023 | 1032 | 1023 | 1032 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.05 | Put | Currency Future | 781 | 773 | 781 | 773 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.85 | Call | Currency Future | 1108 | 1117 | 1108 | 1117 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.85 | Put | Currency Future | 666 | 658 | 666 | 658 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.60 | Call | Currency Future | 896 | 896 | 896 | 896 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.60 | Put | Currency Future | 447 | 431 | 447 | 431 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.60 | Call | Currency Future | 1251 | 1261 | 1251 | 1261 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.60 | Put | Currency Future | 558 | 552 | 558 | 552 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.80 | Call | Currency Future | 1136 | 1145 | 1136 | 1145 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.80 | Put | Currency Future | 643 | 636 | 643 | 636 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 12.30 | Call | Currency Future | 563 | 578 | 563 | 578 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.30 | Put | Currency Future | 99 | 102 | 99 | 102 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.50 | Call | Currency Future | 421 | 437 | 421 | 437 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.50 | Put | Currency Future | 157 | 161 | 157 | 161 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.60 | Call | Currency Future | 1189 | 1202 | 1189 | 1202 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.60 | Put | Currency Future | 25 | 27 | 25 | 27 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.10 | Call | Currency Future | 723 | 737 | 723 | 737 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.10 | Put | Currency Future | 60 | 61 | 60 | 61 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.65 | Call | Currency Future | 1525 | 1534 | 1525 | 1534 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.65 | Put | Currency Future | 126 | 118 | 126 | 118 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.85 | Call | Currency Future | 1369 | 1376 | 1369 | 1376 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.85 | Put | Currency Future | 170 | 161 | 170 | 161 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.35 | Call | Currency Future | 1030 | 1030 | 1030 | 1030 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.35 | Put | Currency Future | 331 | 314 | 331 | 314 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.40 | Call | Currency Future | 490 | 505 | 490 | 505 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.40 | Put | Currency Future | 126 | 129 | 126 | 129 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.60 | Call | Currency Future | 896 | 896 | 896 | 896 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.60 | Put | Currency Future | 447 | 431 | 447 | 431 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.80 | Call | Currency Future | 801 | 803 | 801 | 803 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.80 | Put | Currency Future | 552 | 537 | 552 | 537 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.30 | Call | Currency Future | 1437 | 1448 | 1437 | 1448 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.30 | Put | Currency Future | 445 | 439 | 445 | 439 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.40 | Call | Currency Future | 1373 | 1384 | 1373 | 1384 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.40 | Put | Currency Future | 481 | 475 | 481 | 475 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.80 | Call | Currency Future | 1136 | 1145 | 1136 | 1145 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.80 | Put | Currency Future | 643 | 636 | 643 | 636 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.90 | Call | Currency Future | 1081 | 1090 | 1081 | 1090 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 12.90 | Put | Currency Future | 689 | 681 | 689 | 681 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.00 | Call | Currency Future | 1042 | 1051 | 1042 | 1051 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.00 | Put | Currency Future | 749 | 741 | 749 | 741 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.60 | Call | Currency Future | 358 | 375 | 358 | 375 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.60 | Put | Currency Future | 194 | 199 | 194 | 199 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.55 | Call | Currency Future | 389 | 405 | 389 | 405 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 12.55 | Put | Currency Future | 175 | 179 | 175 | 179 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.60 | Call | Currency Future | 529 | 531 | 529 | 531 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.60 | Put | Currency Future | 1080 | 1065 | 1080 | 1065 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.85 | Call | Currency Future | 470 | 472 | 470 | 472 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.85 | Put | Currency Future | 1271 | 1256 | 1271 | 1256 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.10 | Call | Currency Future | 420 | 421 | 420 | 421 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.10 | Put | Currency Future | 1470 | 1456 | 1470 | 1456 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.00 | Call | Currency Future | 717 | 720 | 717 | 720 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.00 | Put | Currency Future | 668 | 654 | 668 | 654 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.05 | Call | Currency Future | 1023 | 1032 | 1023 | 1032 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.05 | Put | Currency Future | 781 | 773 | 781 | 773 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.45 | Call | Currency Future | 879 | 888 | 879 | 888 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.45 | Put | Currency Future | 1037 | 1029 | 1037 | 1029 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.55 | Call | Currency Future | 847 | 855 | 847 | 855 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.55 | Put | Currency Future | 1105 | 1096 | 1105 | 1096 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.75 | Call | Currency Future | 782 | 790 | 782 | 790 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.75 | Put | Currency Future | 1239 | 1230 | 1239 | 1230 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.20 | Call | Currency Future | 969 | 978 | 969 | 978 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.20 | Put | Currency Future | 876 | 868 | 876 | 868 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.80 | Call | Currency Future | 801 | 803 | 801 | 803 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.80 | Put | Currency Future | 552 | 537 | 552 | 537 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.70 | Call | Currency Future | 504 | 506 | 504 | 506 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.70 | Put | Currency Future | 1155 | 1140 | 1155 | 1140 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.30 | Call | Currency Future | 385 | 386 | 385 | 386 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.30 | Put | Currency Future | 1636 | 1621 | 1636 | 1621 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.55 | Call | Currency Future | 542 | 544 | 542 | 544 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.55 | Put | Currency Future | 1043 | 1028 | 1043 | 1028 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.15 | Call | Currency Future | 410 | 412 | 410 | 412 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.15 | Put | Currency Future | 1511 | 1497 | 1511 | 1497 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.80 | Call | Currency Future | 249 | 266 | 249 | 266 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 12.80 | Put | Currency Future | 285 | 290 | 285 | 290 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.30 | Call | Currency Future | 119 | 130 | 119 | 130 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.30 | Put | Currency Future | 656 | 654 | 656 | 654 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 13.40 | Call | Currency Future | 104 | 113 | 104 | 113 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.40 | Put | Currency Future | 740 | 737 | 740 | 737 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.45 | Call | Currency Future | 1690 | 1703 | 1690 | 1703 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.45 | Put | Currency Future | 91 | 87 | 91 | 87 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.90 | Call | Currency Future | 725 | 732 | 725 | 732 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.90 | Put | Currency Future | 1332 | 1323 | 1332 | 1323 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.70 | Call | Currency Future | 68 | 74 | 68 | 74 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.70 | Put | Currency Future | 1004 | 998 | 1004 | 998 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.90 | Call | Currency Future | 50 | 54 | 50 | 54 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.90 | Put | Currency Future | 1186 | 1179 | 1186 | 1179 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.00 | Call | Currency Future | 43 | 47 | 43 | 47 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.00 | Put | Currency Future | 1279 | 1271 | 1279 | 1271 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.30 | Call | Currency Future | 27 | 30 | 27 | 30 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.30 | Put | Currency Future | 1564 | 1554 | 1564 | 1554 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.40 | Call | Currency Future | 24 | 26 | 24 | 26 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.40 | Put | Currency Future | 1660 | 1650 | 1660 | 1650 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.50 | Call | Currency Future | 22 | 24 | 22 | 24 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.50 | Put | Currency Future | 1758 | 1748 | 1758 | 1748 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.00 | Call | Currency Future | 287 | 290 | 287 | 290 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.00 | Put | Currency Future | 2238 | 2224 | 2238 | 2224 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.60 | Call | Currency Future | 226 | 229 | 226 | 229 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.60 | Put | Currency Future | 2777 | 2763 | 2777 | 2763 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.20 | Call | Currency Future | 181 | 183 | 181 | 183 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.20 | Put | Currency Future | 3332 | 3317 | 3332 | 3317 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.80 | Call | Currency Future | 124 | 130 | 124 | 130 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.80 | Put | Currency Future | 3875 | 3864 | 3875 | 3864 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.25 | Call | Currency Future | 604 | 611 | 604 | 611 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.25 | Put | Currency Future | 1562 | 1552 | 1562 | 1552 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.35 | Call | Currency Future | 573 | 579 | 573 | 579 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.35 | Put | Currency Future | 1631 | 1620 | 1631 | 1620 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.45 | Call | Currency Future | 543 | 549 | 543 | 549 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.45 | Put | Currency Future | 1701 | 1690 | 1701 | 1690 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.55 | Call | Currency Future | 514 | 520 | 514 | 520 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-June-09 | 14.55 | Put | Currency Future | 1772 | 1761 | 1772 | 1761 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.75 | Call | Currency Future | 461 | 466 | 461 | 466 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.75 | Put | Currency Future | 1919 | 1907 | 1919 | 1907 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.85 | Call | Currency Future | 436 | 441 | 436 | 441 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.85 | Put | Currency Future | 1994 | 1982 | 1994 | 1982 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.95 | Call | Currency Future | 412 | 417 | 412 | 417 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.95 | Put | Currency Future | 2070 | 2058 | 2070 | 2058 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.05 | Call | Currency Future | 389 | 394 | 389 | 394 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.05 | Put | Currency Future | 2147 | 2135 | 2147 | 2135 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.45 | Call | Currency Future | 97 | 105 | 97 | 105 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.45 | Put | Currency Future | 783 | 780 | 783 | 780 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.55 | Call | Currency Future | 85 | 92 | 85 | 92 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.55 | Put | Currency Future | 871 | 867 | 871 | 867 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.75 | Call | Currency Future | 63 | 69 | 63 | 69 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.75 | Put | Currency Future | 1049 | 1043 | 1049 | 1043 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.85 | Call | Currency Future | 54 | 59 | 54 | 59 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.85 | Put | Currency Future | 1140 | 1133 | 1140 | 1133 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.95 | Call | Currency Future | 46 | 50 | 46 | 50 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.95 | Put | Currency Future | 1232 | 1225 | 1232 | 1225 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.05 | Call | Currency Future | 40 | 43 | 40 | 43 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.05 | Put | Currency Future | 1326 | 1317 | 1326 | 1317 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.85 | Call | Currency Future | 779 | 781 | 779 | 781 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.85 | Put | Currency Future | 580 | 565 | 580 | 565 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.65 | Call | Currency Future | 333 | 335 | 333 | 335 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.65 | Put | Currency Future | 1934 | 1920 | 1934 | 1920 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.25 | Call | Currency Future | 260 | 262 | 260 | 262 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.25 | Put | Currency Future | 2461 | 2446 | 2461 | 2446 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.85 | Call | Currency Future | 205 | 208 | 205 | 208 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.85 | Put | Currency Future | 3006 | 2992 | 3006 | 2992 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.45 | Call | Currency Future | 155 | 161 | 155 | 161 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.45 | Put | Currency Future | 3556 | 3545 | 3556 | 3545 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.00 | Call | Currency Future | 688 | 696 | 688 | 696 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.00 | Put | Currency Future | 1396 | 1387 | 1396 | 1387 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-June-09 | 14.40 | Call | Currency Future | 558 | 564 | 558 | 564 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.40 | Put | Currency Future | 1666 | 1655 | 1666 | 1655 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.60 | Call | Currency Future | 500 | 506 | 500 | 506 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.60 | Put | Currency Future | 1808 | 1797 | 1808 | 1797 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.60 | Call | Currency Future | 80 | 87 | 80 | 87 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.60 | Put | Currency Future | 916 | 911 | 916 | 911 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.80 | Call | Currency Future | 58 | 63 | 58 | 63 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.80 | Put | Currency Future | 1095 | 1088 | 1095 | 1088 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.10 | Call | Currency Future | 37 | 40 | 37 | 40 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.10 | Put | Currency Future | 1373 | 1364 | 1373 | 1364 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.25 | Call | Currency Future | 29 | 32 | 29 | 32 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.25 | Put | Currency Future | 1516 | 1506 | 1516 | 1506 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.35 | Call | Currency Future | 25 | 28 | 25 | 28 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.35 | Put | Currency Future | 1612 | 1602 | 1612 | 1602 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.45 | Call | Currency Future | 23 | 25 | 23 | 25 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.45 | Put | Currency Future | 1709 | 1699 | 1709 | 1699 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.30 | Call | Currency Future | 588 | 595 | 588 | 595 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.30 | Put | Currency Future | 1596 | 1586 | 1596 | 1586 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.40 | Call | Currency Future | 558 | 564 | 558 | 564 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.40 | Put | Currency Future | 1666 | 1655 | 1666 | 1655 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.60 | Call | Currency Future | 500 | 506 | 500 | 506 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.60 | Put | Currency Future | 1808 | 1797 | 1808 | 1797 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.80 | Call | Currency Future | 448 | 454 | 448 | 454 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.80 | Put | Currency Future | 1956 | 1944 | 1956 | 1944 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.00 | Call | Currency Future | 400 | 405 | 400 | 405 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.00 | Put | Currency Future | 2108 | 2096 | 2108 | 2096 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.10 | Call | Currency Future | 378 | 383 | 378 | 383 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.10 | Put | Currency Future | 2186 | 2174 | 2186 | 2174 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.35 | Call | Currency Future | 1431 | 1445 | 1431 | 1445 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.35 | Put | Currency Future | 18 | 20 | 18 | 20 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.35 | Call | Currency Future | 11 | 12 | 11 | 12 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.35 | Put | Currency Future | 2597 | 2587 | 2597 | 2587 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.15 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 16.15 | Put | Currency Future | 3391 | 3380 | 3391 | 3380 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.95 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.95 | Put | Currency Future | 4187 | 4175 | 4187 | 4175 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 17.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 17.75 | Put | Currency Future | 4986 | 4974 | 4986 | 4974 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.30 | Call | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.30 | Put | Currency Future | 2548 | 2537 | 2548 | 2537 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.10 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.10 | Put | Currency Future | 3341 | 3330 | 3341 | 3330 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.90 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.90 | Put | Currency Future | 4137 | 4126 | 4137 | 4126 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 17.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 17.70 | Put | Currency Future | 4936 | 4924 | 4936 | 4924 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.70 | Call | Currency Future | 218 | 220 | 218 | 220 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.70 | Put | Currency Future | 2868 | 2854 | 2868 | 2854 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.50 | Call | Currency Future | 150 | 156 | 150 | 156 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.50 | Put | Currency Future | 3601 | 3590 | 3601 | 3590 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 17.30 | Call | Currency Future | 90 | 94 | 90 | 94 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 17.30 | Put | Currency Future | 4341 | 4329 | 4341 | 4329 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 18.10 | Call | Currency Future | 53 | 56 | 53 | 56 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 18.10 | Put | Currency Future | 5104 | 5090 | 5104 | 5090 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.30 | Call | Currency Future | 337 | 341 | 337 | 341 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.30 | Put | Currency Future | 2345 | 2332 | 2345 | 2332 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.40 | Call | Currency Future | 318 | 322 | 318 | 322 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.40 | Put | Currency Future | 2426 | 2413 | 2426 | 2413 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.50 | Call | Currency Future | 300 | 304 | 300 | 304 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.50 | Put | Currency Future | 2507 | 2494 | 2507 | 2494 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.60 | Call | Currency Future | 282 | 286 | 282 | 286 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.60 | Put | Currency Future | 2590 | 2577 | 2590 | 2577 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.00 | Call | Currency Future | 1774 | 1788 | 1774 | 1788 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.00 | Put | Currency Future | 11 | 12 | 11 | 12 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.40 | Call | Currency Future | 104 | 113 | 104 | 113 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.40 | Put | Currency Future | 740 | 737 | 740 | 737 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 15.00 | Call | Currency Future | 14 | 16 | 14 | 16 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.00 | Put | Currency Future | 2251 | 2240 | 2251 | 2240 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.80 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.80 | Put | Currency Future | 3043 | 3032 | 3043 | 3032 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.60 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.60 | Put | Currency Future | 3838 | 3827 | 3838 | 3827 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 17.40 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 17.40 | Put | Currency Future | 4637 | 4625 | 4637 | 4625 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.60 | Call | Currency Future | 2169 | 2182 | 2169 | 2182 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.60 | Put | Currency Future | 6 | 6 | 6 | 6 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.60 | Call | Currency Future | 20 | 22 | 20 | 22 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.60 | Put | Currency Future | 1856 | 1846 | 1856 | 1846 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.40 | Call | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.40 | Put | Currency Future | 2646 | 2636 | 2646 | 2636 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.20 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.20 | Put | Currency Future | 3440 | 3429 | 3440 | 3429 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 17.00 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 17.00 | Put | Currency Future | 4237 | 4225 | 4237 | 4225 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.35 | Call | Currency Future | 1778 | 1794 | 1778 | 1794 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.35 | Put | Currency Future | 79 | 79 | 79 | 79 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.75 | Call | Currency Future | 492 | 494 | 492 | 494 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.75 | Put | Currency Future | 1193 | 1179 | 1193 | 1179 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.35 | Call | Currency Future | 250 | 252 | 250 | 252 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.35 | Put | Currency Future | 2551 | 2536 | 2551 | 2536 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.15 | Call | Currency Future | 184 | 186 | 184 | 186 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.15 | Put | Currency Future | 3285 | 3270 | 3285 | 3270 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.95 | Call | Currency Future | 113 | 118 | 113 | 118 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.95 | Put | Currency Future | 4014 | 4002 | 4014 | 4002 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 17.75 | Call | Currency Future | 67 | 70 | 67 | 70 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 17.75 | Put | Currency Future | 4768 | 4755 | 4768 | 4755 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.95 | Call | Currency Future | 2154 | 2167 | 2154 | 2167 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.95 | Put | Currency Future | 55 | 52 | 55 | 52 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.95 | Call | Currency Future | 293 | 296 | 293 | 296 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 16-March-09 | 14.95 | Put | Currency Future | 2194 | 2180 | 2194 | 2180 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.75 | Call | Currency Future | 213 | 216 | 213 | 216 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.75 | Put | Currency Future | 2914 | 2900 | 2914 | 2900 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.55 | Call | Currency Future | 146 | 151 | 146 | 151 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.55 | Put | Currency Future | 3646 | 3636 | 3646 | 3636 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 17.35 | Call | Currency Future | 87 | 91 | 87 | 91 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 17.35 | Put | Currency Future | 4388 | 4376 | 4388 | 4376 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.80 | Call | Currency Future | 448 | 454 | 448 | 454 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.80 | Put | Currency Future | 1956 | 1944 | 1956 | 1944 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.90 | Call | Currency Future | 424 | 429 | 424 | 429 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.90 | Put | Currency Future | 2031 | 2020 | 2031 | 2020 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.30 | Call | Currency Future | 337 | 341 | 337 | 341 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 15.30 | Put | Currency Future | 2345 | 2332 | 2345 | 2332 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.10 | Call | Currency Future | 654 | 661 | 654 | 661 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.10 | Put | Currency Future | 1461 | 1452 | 1461 | 1452 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.30 | Call | Currency Future | 2466 | 2479 | 2466 | 2479 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.30 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.10 | Call | Currency Future | 1676 | 1690 | 1676 | 1690 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.10 | Put | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.30 | Call | Currency Future | 27 | 30 | 27 | 30 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.30 | Put | Currency Future | 1564 | 1554 | 1564 | 1554 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.10 | Call | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.10 | Put | Currency Future | 2350 | 2340 | 2350 | 2340 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.90 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.90 | Put | Currency Future | 3143 | 3132 | 3143 | 3132 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.70 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.70 | Put | Currency Future | 3938 | 3926 | 3938 | 3926 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.60 | Call | Currency Future | 2489 | 2503 | 2489 | 2503 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.60 | Put | Currency Future | 40 | 37 | 40 | 37 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.40 | Call | Currency Future | 1732 | 1748 | 1732 | 1748 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.40 | Put | Currency Future | 83 | 83 | 83 | 83 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.60 | Call | Currency Future | 340 | 342 | 340 | 342 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.60 | Put | Currency Future | 1891 | 1876 | 1891 | 1876 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 16-March-09 | 15.40 | Call | Currency Future | 245 | 247 | 245 | 247 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.40 | Put | Currency Future | 2596 | 2581 | 2596 | 2581 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 17.00 | Call | Currency Future | 109 | 114 | 109 | 114 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 17.00 | Put | Currency Future | 4060 | 4049 | 4060 | 4049 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.80 | Call | Currency Future | 762 | 770 | 762 | 770 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.80 | Put | Currency Future | 1270 | 1261 | 1270 | 1261 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.85 | Call | Currency Future | 2914 | 2926 | 2914 | 2926 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.65 | Call | Currency Future | 2120 | 2133 | 2120 | 2133 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.65 | Put | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.85 | Call | Currency Future | 54 | 59 | 54 | 59 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 13.85 | Put | Currency Future | 1140 | 1133 | 1140 | 1133 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.65 | Call | Currency Future | 19 | 21 | 19 | 21 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.65 | Put | Currency Future | 1905 | 1895 | 1905 | 1895 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.45 | Call | Currency Future | 10 | 11 | 10 | 11 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.45 | Put | Currency Future | 2696 | 2685 | 2696 | 2685 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.25 | Call | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.25 | Put | Currency Future | 3490 | 3479 | 3490 | 3479 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.15 | Call | Currency Future | 2928 | 2944 | 2928 | 2944 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.15 | Put | Currency Future | 29 | 28 | 29 | 28 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.05 | Call | Currency Future | 671 | 678 | 671 | 678 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.05 | Put | Currency Future | 1429 | 1419 | 1429 | 1419 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.60 | Call | Currency Future | 3164 | 3176 | 3164 | 3176 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.40 | Call | Currency Future | 2368 | 2380 | 2368 | 2380 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.40 | Put | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.20 | Call | Currency Future | 1578 | 1592 | 1578 | 1592 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.20 | Put | Currency Future | 15 | 16 | 15 | 16 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.20 | Call | Currency Future | 13 | 14 | 13 | 14 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.20 | Put | Currency Future | 2449 | 2439 | 2449 | 2439 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.00 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.00 | Put | Currency Future | 3242 | 3231 | 3242 | 3231 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 9.90 | Call | Currency Future | 3174 | 3190 | 3174 | 3190 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 16-March-09 | 9.90 | Put | Currency Future | 25 | 24 | 25 | 24 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.70 | Call | Currency Future | 2393 | 2405 | 2393 | 2405 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.70 | Put | Currency Future | 44 | 40 | 44 | 40 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.90 | Call | Currency Future | 459 | 461 | 459 | 461 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.90 | Put | Currency Future | 1310 | 1295 | 1310 | 1295 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.70 | Call | Currency Future | 326 | 329 | 326 | 329 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.70 | Put | Currency Future | 1977 | 1963 | 1977 | 1963 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.50 | Call | Currency Future | 235 | 238 | 235 | 238 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.50 | Put | Currency Future | 2686 | 2672 | 2686 | 2672 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.30 | Call | Currency Future | 170 | 176 | 170 | 176 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.30 | Put | Currency Future | 3421 | 3411 | 3421 | 3411 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.50 | Call | Currency Future | 3264 | 3276 | 3264 | 3276 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.30 | Call | Currency Future | 2466 | 2479 | 2466 | 2479 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.30 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.90 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.90 | Put | Currency Future | 3143 | 3132 | 3143 | 3132 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.55 | Call | Currency Future | 3214 | 3226 | 3214 | 3226 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.35 | Call | Currency Future | 2417 | 2429 | 2417 | 2429 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.35 | Put | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.15 | Call | Currency Future | 1627 | 1641 | 1627 | 1641 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.15 | Put | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.15 | Call | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.15 | Put | Currency Future | 2399 | 2389 | 2399 | 2389 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.95 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.95 | Put | Currency Future | 3192 | 3181 | 3192 | 3181 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 9.80 | Call | Currency Future | 3272 | 3286 | 3272 | 3286 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 9.80 | Put | Currency Future | 23 | 20 | 23 | 20 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.60 | Call | Currency Future | 2489 | 2503 | 2489 | 2503 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.60 | Put | Currency Future | 40 | 37 | 40 | 37 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.60 | Call | Currency Future | 340 | 342 | 340 | 342 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.60 | Put | Currency Future | 1891 | 1876 | 1891 | 1876 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 16-March-09 | 9.85 | Call | Currency Future | 3223 | 3238 | 3223 | 3238 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 9.85 | Put | Currency Future | 24 | 22 | 24 | 22 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.65 | Call | Currency Future | 2441 | 2454 | 2441 | 2454 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.65 | Put | Currency Future | 42 | 39 | 42 | 39 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.85 | Call | Currency Future | 470 | 472 | 470 | 472 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 13.85 | Put | Currency Future | 1271 | 1256 | 1271 | 1256 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.45 | Call | Currency Future | 240 | 242 | 240 | 242 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.45 | Put | Currency Future | 2641 | 2627 | 2641 | 2627 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.25 | Call | Currency Future | 175 | 179 | 175 | 179 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.25 | Put | Currency Future | 3376 | 3364 | 3376 | 3364 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.10 | Call | Currency Future | 1005 | 1014 | 1005 | 1014 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.10 | Put | Currency Future | 813 | 805 | 813 | 805 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.45 | Call | Currency Future | 3314 | 3326 | 3314 | 3326 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.25 | Call | Currency Future | 2516 | 2528 | 2516 | 2528 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.25 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.05 | Call | Currency Future | 1725 | 1739 | 1725 | 1739 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 11.05 | Put | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.05 | Call | Currency Future | 14 | 16 | 14 | 16 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.05 | Put | Currency Future | 2300 | 2290 | 2300 | 2290 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.85 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.85 | Put | Currency Future | 3093 | 3082 | 3093 | 3082 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 9.70 | Call | Currency Future | 3369 | 3382 | 3369 | 3382 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 9.70 | Put | Currency Future | 20 | 17 | 20 | 17 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.50 | Call | Currency Future | 2586 | 2601 | 2586 | 2601 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.50 | Put | Currency Future | 37 | 35 | 37 | 35 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.30 | Call | Currency Future | 1825 | 1840 | 1825 | 1840 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.30 | Put | Currency Future | 76 | 75 | 76 | 75 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.50 | Call | Currency Future | 354 | 356 | 354 | 356 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.50 | Put | Currency Future | 1805 | 1790 | 1805 | 1790 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.30 | Call | Currency Future | 255 | 257 | 255 | 257 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.30 | Put | Currency Future | 2506 | 2491 | 2506 | 2491 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.10 | Call | Currency Future | 187 | 189 | 187 | 189 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 16-March-09 | 16.10 | Put | Currency Future | 3238 | 3224 | 3238 | 3224 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.80 | Call | Currency Future | 2964 | 2976 | 2964 | 2976 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.60 | Call | Currency Future | 2169 | 2182 | 2169 | 2182 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.60 | Put | Currency Future | 6 | 6 | 6 | 6 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.60 | Call | Currency Future | 20 | 22 | 20 | 22 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.60 | Put | Currency Future | 1856 | 1846 | 1856 | 1846 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.10 | Call | Currency Future | 2977 | 2993 | 2977 | 2993 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.10 | Put | Currency Future | 28 | 27 | 28 | 27 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.90 | Call | Currency Future | 2201 | 2215 | 2201 | 2215 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.90 | Put | Currency Future | 52 | 49 | 52 | 49 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.10 | Call | Currency Future | 420 | 421 | 420 | 421 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.10 | Put | Currency Future | 1470 | 1456 | 1470 | 1456 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.90 | Call | Currency Future | 2864 | 2876 | 2864 | 2876 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.70 | Call | Currency Future | 2070 | 2083 | 2070 | 2083 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.70 | Put | Currency Future | 7 | 7 | 7 | 7 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.70 | Call | Currency Future | 18 | 20 | 18 | 20 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.70 | Put | Currency Future | 1954 | 1944 | 1954 | 1944 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.50 | Call | Currency Future | 9 | 11 | 9 | 11 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.50 | Put | Currency Future | 2745 | 2735 | 2745 | 2735 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.30 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.30 | Put | Currency Future | 3540 | 3528 | 3540 | 3528 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.20 | Call | Currency Future | 2879 | 2895 | 2879 | 2895 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.20 | Put | Currency Future | 30 | 29 | 30 | 29 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.00 | Call | Currency Future | 2106 | 2120 | 2106 | 2120 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.00 | Put | Currency Future | 57 | 55 | 57 | 55 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.20 | Call | Currency Future | 402 | 403 | 402 | 403 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.20 | Put | Currency Future | 1552 | 1538 | 1552 | 1538 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.80 | Call | Currency Future | 209 | 211 | 209 | 211 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.80 | Put | Currency Future | 2960 | 2946 | 2960 | 2946 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.60 | Call | Currency Future | 141 | 147 | 141 | 147 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.60 | Put | Currency Future | 3692 | 3681 | 3692 | 3681 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-June-09 | 13.90 | Call | Currency Future | 725 | 732 | 725 | 732 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.90 | Put | Currency Future | 1332 | 1323 | 1332 | 1323 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.00 | Call | Currency Future | 2764 | 2776 | 2764 | 2776 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.00 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.80 | Call | Currency Future | 1971 | 1984 | 1971 | 1984 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.80 | Put | Currency Future | 8 | 9 | 8 | 9 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.80 | Call | Currency Future | 17 | 19 | 17 | 19 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.80 | Put | Currency Future | 2053 | 2043 | 2053 | 2043 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.60 | Call | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.60 | Put | Currency Future | 2845 | 2834 | 2845 | 2834 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.40 | Call | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.40 | Put | Currency Future | 3639 | 3628 | 3639 | 3628 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.30 | Call | Currency Future | 2782 | 2796 | 2782 | 2796 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.30 | Put | Currency Future | 32 | 31 | 32 | 31 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.10 | Call | Currency Future | 2012 | 2026 | 2012 | 2026 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.10 | Put | Currency Future | 63 | 61 | 63 | 61 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.30 | Call | Currency Future | 385 | 386 | 385 | 386 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.30 | Put | Currency Future | 1636 | 1621 | 1636 | 1621 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.10 | Call | Currency Future | 276 | 278 | 276 | 278 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.10 | Put | Currency Future | 2327 | 2312 | 2327 | 2312 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.90 | Call | Currency Future | 202 | 204 | 202 | 204 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.90 | Put | Currency Future | 3053 | 3038 | 3053 | 3038 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.70 | Call | Currency Future | 132 | 138 | 132 | 138 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.70 | Put | Currency Future | 3783 | 3772 | 3783 | 3772 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.70 | Call | Currency Future | 3064 | 3076 | 3064 | 3076 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 9.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.50 | Call | Currency Future | 2269 | 2281 | 2269 | 2281 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.50 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.00 | Call | Currency Future | 3076 | 3091 | 3076 | 3091 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.00 | Put | Currency Future | 27 | 26 | 27 | 26 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.80 | Call | Currency Future | 2297 | 2310 | 2297 | 2310 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.80 | Put | Currency Future | 48 | 44 | 48 | 44 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 12.40 | Call | Currency Future | 1001 | 1002 | 1001 | 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 |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 16-March-09 | 12.40 | Put | Currency Future | 352 | 336 | 352 | 336 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.80 | Call | Currency Future | 312 | 315 | 312 | 315 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.80 | Put | Currency Future | 2063 | 2049 | 2063 | 2049 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.40 | Call | Currency Future | 160 | 166 | 160 | 166 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.40 | Put | Currency Future | 3511 | 3500 | 3511 | 3500 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.05 | Call | Currency Future | 2714 | 2727 | 2714 | 2727 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.05 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.85 | Call | Currency Future | 1922 | 1935 | 1922 | 1935 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.85 | Put | Currency Future | 8 | 9 | 8 | 9 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.85 | Call | Currency Future | 16 | 18 | 16 | 18 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.85 | Put | Currency Future | 2102 | 2092 | 2102 | 2092 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.65 | Call | Currency Future | 8 | 9 | 8 | 9 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.65 | Put | Currency Future | 2894 | 2884 | 2894 | 2884 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.45 | Call | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.45 | Put | Currency Future | 3689 | 3677 | 3689 | 3677 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.35 | Call | Currency Future | 2733 | 2747 | 2733 | 2747 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.35 | Put | Currency Future | 34 | 32 | 34 | 32 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.15 | Call | Currency Future | 1965 | 1980 | 1965 | 1980 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.15 | Put | Currency Future | 66 | 64 | 66 | 64 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.35 | Call | Currency Future | 377 | 378 | 377 | 378 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 14.35 | Put | Currency Future | 1678 | 1663 | 1678 | 1663 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.15 | Call | Currency Future | 270 | 272 | 270 | 272 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.15 | Put | Currency Future | 2371 | 2357 | 2371 | 2357 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.95 | Call | Currency Future | 198 | 200 | 198 | 200 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.95 | Put | Currency Future | 3099 | 3084 | 3099 | 3084 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.75 | Call | Currency Future | 128 | 134 | 128 | 134 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.75 | Put | Currency Future | 3829 | 3818 | 3829 | 3818 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.05 | Call | Currency Future | 671 | 678 | 671 | 678 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.05 | Put | Currency Future | 1429 | 1419 | 1429 | 1419 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.15 | Call | Currency Future | 637 | 644 | 637 | 644 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.15 | Put | Currency Future | 1495 | 1485 | 1495 | 1485 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.15 | Call | Currency Future | 2615 | 2627 | 2615 | 2627 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.15 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | € / R On 12-December-08 | 10.95 | Call | Currency Future | 1824 | 1837 | 1824 | 1837 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 10.95 | Put | Currency Future | 10 | 11 | 10 | 11 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.95 | Call | Currency Future | 15 | 17 | 15 | 17 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 14.95 | Put | Currency Future | 2201 | 2191 | 2201 | 2191 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.75 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 15.75 | Put | Currency Future | 2994 | 2983 | 2994 | 2983 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.55 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 28/11/2008 | € / R On 12-December-08 | 16.55 | Put | Currency Future | 3788 | 3777 | 3788 | 3777 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.45 | Call | Currency Future | 2635 | 2649 | 2635 | 2649 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.45 | Put | Currency Future | 36 | 34 | 36 | 34 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.25 | Call | Currency Future | 1871 | 1887 | 1871 | 1887 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.25 | Put | Currency Future | 72 | 71 | 72 | 71 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.05 | Call | Currency Future | 191 | 193 | 191 | 193 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.05 | Put | Currency Future | 3192 | 3177 | 3192 | 3177 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.85 | Call | Currency Future | 120 | 126 | 120 | 126 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.85 | Put | Currency Future | 3921 | 3910 | 3921 | 3910 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.65 | Call | Currency Future | 816 | 824 | 816 | 824 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 13.65 | Put | Currency Future | 1174 | 1165 | 1174 | 1165 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.15 | Call | Currency Future | 637 | 644 | 637 | 644 | 0.00 |
| 28/11/2008 | € / R On 12-June-09 | 14.15 | Put | Currency Future | 1495 | 1485 | 1495 | 1485 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.40 | Call | Currency Future | 2684 | 2698 | 2684 | 2698 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 10.40 | Put | Currency Future | 35 | 33 | 35 | 33 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.20 | Call | Currency Future | 1918 | 1933 | 1918 | 1933 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 11.20 | Put | Currency Future | 69 | 67 | 69 | 67 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.20 | Call | Currency Future | 265 | 267 | 265 | 267 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 15.20 | Put | Currency Future | 2416 | 2401 | 2416 | 2401 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.00 | Call | Currency Future | 194 | 196 | 194 | 196 | 0.00 |
| 28/11/2008 | € / R On 16-March-09 | 16.00 | Put | Currency Future | 3145 | 3131 | 3145 | 3131 | 0.00 |
| 28/11/2008 | ALBI On 05-February-09 | | | Index Future | 288.4200 | 289.8680 | 288.4230 | 289.8680 | 607.00 |
| 28/11/2008 | ALBI On 07-May-09 | | | Index Future | 296.6000 | 298.0820 | 296.5990 | 298.0820 | 0.00 |
| 28/11/2008 | ALBI On 06-August-09 | | | Index Future | 301.3500 | 302.6080 | 301.3490 | 302.6080 | 0.00 |
| 28/11/2008 | CRD1 On 05-February-09 | | | Index Future | 121.5700 | 121.8110 | 121.5710 | 121.8110 | 0.00 |
| 28/11/2008 | CRD1 On 07-May-09 | | | Index Future | 125.0600 | 125.3100 | 125.0630 | 125.3100 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | CRD1 On 06-August-09 | | | Index Future | 128.4500 | 128.7030 | 128.4520 | 128.7030 | 2.00 |
| 28/11/2008 | GOVI On 05-February-09 | | | jGovi | 290.3100 | 291.6290 | 290.3105 | 291.6290 | 509.00 |
| 28/11/2008 | GOVI On 07-May-09 | | | jGovi | 298.6500 | 300.0050 | 298.6510 | 300.0050 | 0.00 |
| 28/11/2008 | GOVI On 06-August-09 | | | jGovi | 306.7400 | 308.1300 | 306.7425 | 308.1300 | 0.00 |
| 28/11/2008 | ILBI On 05-February-09 | | | Index Future | 339.6300 | 339.6270 | 339.6270 | 339.6270 | 1.00 |
| 28/11/2008 | ILBI On 07-May-09 | | | Index Future | 349.3900 | 349.3920 | 349.3920 | 349.3920 | 0.00 |
| 28/11/2008 | J153 On 31-August-10 | | | jSwap | 9.6100 | 9.5540 | 0.0382 | 0.0373 | 0.00 |
| 28/11/2008 | J157 On 15-September-15 | | | jSwap | 8.7200 | 8.5840 | 0.0279 | 0.0351 | 0.00 |
| 28/11/2008 | J186 On 21-December-26 | | | jSwap | 8.0400 | 7.9330 | 0.0526 | 0.0426 | 0.00 |
| 28/11/2008 | J201 On 22-December-14 | | | jSwap | 8.9100 | 8.7890 | 0.0714 | 0.0654 | 0.00 |
| 28/11/2008 | J203 On 15-September-17 | | | jSwap | 8.6700 | 8.5360 | 0.0734 | 0.0654 | 0.00 |
| 28/11/2008 | J204 On 21-December-18 | | | jSwap | 8.7400 | 8.6010 | 0.0877 | 0.0783 | 0.00 |
| 28/11/2008 | J207 On 15-January-20 | | | jSwap | 8.6300 | 8.4850 | 0.0467 | 0.0364 | 0.00 |
| 28/11/2008 | JBAR On 21-December-05 | | | jBar | 12.0600 | 12.0750 | 12.0580 | 12.0750 | 0.00 |
| 28/11/2008 | JFRA On 05-February-09 | | | jFra | 10.9900 | 10.9810 | 0.0267 | 0.0267 | 0.00 |
| 28/11/2008 | JFRA On 07-May-09 | | | jFra | 9.3700 | 9.3050 | 0.0228 | 0.0227 | 0.00 |
| 28/11/2008 | JFRA On 06-August-09 | | | jFra | 8.4200 | 8.3420 | 0.0206 | 0.0204 | 0.00 |
| 28/11/2008 | JFRA On 05-November-09 | | | jFra | 7.8400 | 7.7700 | 0.0192 | 0.0190 | 0.00 |
| 28/11/2008 | JN02 On 05-February-09 | | | jNote | 8.5600 | 8.4750 | 0.1547 | 0.1533 | 0.00 |
| 28/11/2008 | JN02 On 07-May-09 | | | jNote | 8.1600 | 8.0560 | 0.1486 | 0.1468 | 0.00 |
| 28/11/2008 | JN02 On 06-August-09 | | | jNote | 8.0000 | 7.8700 | 0.1461 | 0.1439 | 0.00 |
| 28/11/2008 | JN05 On 05-February-09 | | | jNote | 8.3600 | 8.2280 | 0.3381 | 0.3337 | 0.00 |
| 28/11/2008 | JN05 On 07-May-09 | | | jNote | 8.2000 | 8.0580 | 0.3327 | 0.3281 | 0.00 |
| 28/11/2008 | JN05 On 06-August-09 | | | jNote | 8.1300 | 7.9890 | 0.3322 | 0.3274 | 0.00 |
| 28/11/2008 | JN10 On 05-February-09 | | | jNote | 8.3100 | 8.1620 | 0.5588 | 0.5525 | 0.00 |
| 28/11/2008 | JN10 On 07-May-09 | | | jNote | 8.1900 | 8.0440 | 0.5540 | 0.5478 | 0.00 |
| 28/11/2008 | JN10 On 06-August-09 | | | jNote | 8.1200 | 7.9820 | 0.5513 | 0.5453 | 0.00 |
| 28/11/2008 | JROD On 30-January-09 | | | jRod | 12.0000 | 12.0070 | 0.0107 | 0.0101 | 0.00 |
| 28/11/2008 | JROD On 27-February-09 | | | jRod | 12.0600 | 11.9340 | 0.0108 | 0.0196 | 0.00 |
| 28/11/2008 | JROD On 31-March-09 | | | jRod | 11.8900 | 11.8910 | 0.0199 | 0.0193 | 0.00 |
| 28/11/2008 | JROD On 30-April-09 | | | jRod | 11.7600 | 11.7610 | 0.0190 | 0.0184 | 0.00 |
| 28/11/2008 | JROD On 29-May-09 | | | jRod | 11.5700 | 11.6490 | 0.0181 | 0.0269 | 0.00 |
| 28/11/2008 | JROD On 30-June-09 | | | jRod | 11.4800 | 11.4770 | 0.0261 | 0.0254 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | JROD On 28-November-08 | | | jRod | 11.8000 | 11.8000 | 11.6700 | 11.8000 | 0.00 |
| 28/11/2008 | JROD On 31-December-08 | | | jRod | 11.8700 | 11.8760 | 0.0106 | 0.0100 | 0.00 |
| 28/11/2008 | OTH1 On 05-February-09 | | | Index Future | 277.6600 | 279.6300 | 277.6640 | 279.6300 | 0.00 |
| 28/11/2008 | OTH1 On 07-May-09 | | | Index Future | 285.6400 | 287.6620 | 285.6410 | 287.6620 | 0.00 |
| 28/11/2008 | OTH1 On 06-August-09 | | | Index Future | 293.3800 | 295.4530 | 293.3800 | 295.4530 | 3.00 |
| 28/11/2008 | R153 On 05-February-09 | | | Bond Future | 7.8900 | 7.8140 | 113.1645 | 113.2760 | 4,514.00 |
| 28/11/2008 | R153 On 07-May-09 | | | Bond Future | 7.2700 | 7.1790 | 109.5507 | 109.6639 | 0.00 |
| 28/11/2008 | R153 On 06-August-09 | | | Bond Future | 6.7100 | 6.6030 | 112.1033 | 112.2166 | 0.00 |
| 28/11/2008 | R153 On 05-February-09 | 10.00 | Call | Option on Bond Future | 3123 | 3234 | 3123 | 3234 | 0.00 |
| 28/11/2008 | R153 On 05-February-09 | 10.00 | Put | Option on Bond Future | 8 | 7 | 8 | 7 | 0.00 |
| 28/11/2008 | R153 On 07-May-09 | 9.25 | Call | Option on Bond Future | 3019 | 3109 | 3019 | 3109 | 0.00 |
| 28/11/2008 | R153 On 07-May-09 | 9.25 | Put | Option on Bond Future | 513 | 490 | 513 | 490 | 0.00 |
| 28/11/2008 | R153 On 06-August-09 | 9.75 | Call | Option on Bond Future | 4042 | 4128 | 4042 | 4128 | 0.00 |
| 28/11/2008 | R153 On 06-August-09 | 9.75 | Put | Option on Bond Future | 929 | 901 | 929 | 901 | 0.00 |
| 28/11/2008 | R153 On 06-August-09 | 10.00 | Call | Option on Bond Future | 4222 | 4309 | 4222 | 4309 | 0.00 |
| 28/11/2008 | R153 On 06-August-09 | 10.00 | Put | Option on Bond Future | 859 | 833 | 859 | 833 | 0.00 |
| 28/11/2008 | R157 On 05-February-09 | | | Bond Future | 8.1700 | 8.0880 | 132.2354 | 132.7347 | 15,166.00 |
| 28/11/2008 | R157 On 07-May-09 | | | Bond Future | 8.0300 | 7.9400 | 128.8803 | 129.3900 | 1,624.00 |
| 28/11/2008 | R157 On 06-August-09 | | | Bond Future | 7.9400 | 7.8500 | 131.9168 | 132.4331 | 5,000.00 |
| 28/11/2008 | R157 On 05-February-09 | 8.25 | Call | Option on Bond Future | 2984 | 3279 | 2984 | 3279 | 850.00 |
| 28/11/2008 | R157 On 05-February-09 | 8.25 | Put | Option on Bond Future | 2534 | 2329 | 2534 | 2329 | 0.00 |
| 28/11/2008 | R157 On 07-May-09 | 9.00 | Call | Option on Bond Future | 7346 | 7725 | 7346 | 7725 | 0.00 |
| 28/11/2008 | R157 On 07-May-09 | 9.00 | Put | Option on Bond Future | 1954 | 1823 | 1954 | 1823 | 0.00 |
| 28/11/2008 | R157 On 06-August-09 | 9.25 | Call | Option on Bond Future | 7213 | 7687 | 7213 | 7687 | 0.00 |
| 28/11/2008 | R157 On 06-August-09 | 9.25 | Put | Option on Bond Future | 237 | 195 | 237 | 195 | 0.00 |
| 28/11/2008 | R157 On 05-February-09 | 8.75 | Call | Option on Bond Future | 4736 | 5105 | 4736 | 5105 | 600.00 |
| 28/11/2008 | R157 On 05-February-09 | 8.75 | Put | Option on Bond Future | 1414 | 1284 | 1414 | 1284 | 0.00 |
| 28/11/2008 | R157 On 05-February-09 | 10.00 | Call | Option on Bond Future | 10371 | 10843 | 10371 | 10843 | 0.00 |
| 28/11/2008 | R157 On 05-February-09 | 10.00 | Put | Option on Bond Future | 233 | 207 | 233 | 207 | 0.00 |
| 28/11/2008 | R157 On 05-February-09 | 9.25 | Call | Option on Bond Future | 6838 | 7264 | 6838 | 7264 | 0.00 |
| 28/11/2008 | R157 On 05-February-09 | 9.25 | Put | Option on Bond Future | 729 | 655 | 729 | 655 | 850.00 |
| 28/11/2008 | R157 On 05-February-09 | 9.50 | Call | Option on Bond Future | 7980 | 8426 | 7980 | 8426 | 600.00 |
| 28/11/2008 | R157 On 05-February-09 | 9.50 | Put | Option on Bond Future | 508 | 454 | 508 | 454 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | R186 On 05-February-09 | | | Bond Future | 8.1800 | 8.0880 | 123.0264 | 124.0354 | 2,830.00 |
| 28/11/2008 | R186 On 07-May-09 | | | Bond Future | 8.0900 | 7.9970 | 126.4752 | 127.5100 | 0.00 |
| 28/11/2008 | R186 On 06-August-09 | | | Bond Future | 8.0400 | 7.9420 | 124.2902 | 125.3457 | 2,500.00 |
| 28/11/2008 | R186 On 05-February-09 | 9.25 | Call | Option on Bond Future | 10753 | 11762 | 10753 | 11762 | 0.00 |
| 28/11/2008 | R186 On 05-February-09 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | R186 On 07-May-09 | 9.00 | Call | Option on Bond Future | 9284 | 10311 | 9284 | 10311 | 0.00 |
| 28/11/2008 | R186 On 07-May-09 | 9.00 | Put | Option on Bond Future | 15 | 7 | 15 | 7 | 0.00 |
| 28/11/2008 | R186 On 06-August-09 | 9.00 | Call | Option on Bond Future | 9816 | 10853 | 9816 | 10853 | 0.00 |
| 28/11/2008 | R186 On 06-August-09 | 9.00 | Put | Option on Bond Future | 45 | 26 | 45 | 26 | 0.00 |
| 28/11/2008 | R196 On 05-February-09 | | | Bond Future | 11.8900 | 11.9080 | 104.3882 | 104.3870 | 0.00 |
| 28/11/2008 | R196 On 07-May-09 | | | Bond Future | 11.0100 | 11.0060 | 101.6263 | 101.6263 | 0.00 |
| 28/11/2008 | R196 On 05-February-09 | 10.75 | Call | Option on Bond Future | 877 | 883 | 877 | 883 | 0.00 |
| 28/11/2008 | R196 On 05-February-09 | 10.75 | Put | Option on Bond Future | 935 | 942 | 935 | 942 | 0.00 |
| 28/11/2008 | R196 On 07-May-09 | 11.00 | Call | Option on Bond Future | 138 | 140 | 138 | 140 | 0.00 |
| 28/11/2008 | R196 On 07-May-09 | 11.00 | Put | Option on Bond Future | 140 | 142 | 140 | 142 | 0.00 |
| 28/11/2008 | R201 On 05-February-09 | | | Bond Future | 8.1800 | 8.1040 | 103.8252 | 104.1753 | 2.00 |
| 28/11/2008 | R201 On 07-May-09 | | | Bond Future | 8.0000 | 7.9210 | 106.7361 | 107.0958 | 0.00 |
| 28/11/2008 | R201 On 06-August-09 | | | Bond Future | 7.8900 | 7.8020 | 104.9475 | 105.3137 | 0.00 |
| 28/11/2008 | R201 On 05-February-09 | 9.25 | Call | Option on Bond Future | 4853 | 5200 | 4853 | 5200 | 0.00 |
| 28/11/2008 | R201 On 05-February-09 | 9.25 | Put | Option on Bond Future | 11 | 7 | 11 | 7 | 0.00 |
| 28/11/2008 | R201 On 07-May-09 | 9.25 | Call | Option on Bond Future | 5571 | 5915 | 5571 | 5915 | 0.00 |
| 28/11/2008 | R201 On 07-May-09 | 9.25 | Put | Option on Bond Future | 81 | 65 | 81 | 65 | 0.00 |
| 28/11/2008 | R201 On 06-August-09 | 9.25 | Call | Option on Bond Future | 5965 | 6305 | 5965 | 6305 | 0.00 |
| 28/11/2008 | R201 On 06-August-09 | 9.25 | Put | Option on Bond Future | 165 | 139 | 165 | 139 | 0.00 |
| 28/11/2008 | R203 On 05-February-09 | | | Bond Future | 8.2400 | 8.1440 | 103.4333 | 104.0066 | 0.00 |
| 28/11/2008 | R203 On 07-May-09 | | | Bond Future | 8.1100 | 8.0100 | 102.1316 | 102.7230 | 0.00 |
| 28/11/2008 | R203 On 06-August-09 | | | Bond Future | 8.0300 | 7.9250 | 104.6651 | 105.2651 | 0.00 |
| 28/11/2008 | R203 On 05-February-09 | 9.25 | Call | Option on Bond Future | 5916 | 6488 | 5916 | 6488 | 0.00 |
| 28/11/2008 | R203 On 05-February-09 | 9.25 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 28/11/2008 | R203 On 07-May-09 | 9.00 | Call | Option on Bond Future | 5267 | 5832 | 5267 | 5832 | 0.00 |
| 28/11/2008 | R203 On 07-May-09 | 9.00 | Put | Option on Bond Future | 81 | 55 | 81 | 55 | 0.00 |
| 28/11/2008 | R203 On 06-August-09 | 9.25 | Call | Option on Bond Future | 7013 | 7589 | 7013 | 7589 | 0.00 |
| 28/11/2008 | R203 On 06-August-09 | 9.25 | Put | Option on Bond Future | 86 | 62 | 86 | 62 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | R204 On 05-February-09 | | | Bond Future | 8.2500 | 8.1540 | 99.4530 | 100.0750 | 9.00 |
| 28/11/2008 | R204 On 07-May-09 | | | Bond Future | 8.1300 | 8.0350 | 102.2385 | 102.8760 | 0.00 |
| 28/11/2008 | R204 On 06-August-09 | | | Bond Future | 8.0600 | 7.9620 | 100.7186 | 101.3682 | 0.00 |
| 28/11/2008 | R204 On 05-February-09 | 9.25 | Call | Option on Bond Future | 6324 | 6945 | 6324 | 6945 | 0.00 |
| 28/11/2008 | R204 On 05-February-09 | 9.25 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 28/11/2008 | R204 On 07-May-09 | 9.00 | Call | Option on Bond Future | 5542 | 6156 | 5542 | 6156 | 0.00 |
| 28/11/2008 | R204 On 07-May-09 | 9.00 | Put | Option on Bond Future | 66 | 42 | 66 | 42 | 0.00 |
| 28/11/2008 | R204 On 06-August-09 | 9.25 | Call | Option on Bond Future | 7371 | 8003 | 7371 | 8003 | 0.00 |
| 28/11/2008 | R204 On 06-August-09 | 9.25 | Put | Option on Bond Future | 55 | 37 | 55 | 37 | 0.00 |
| 28/11/2008 | R206 On 05-February-09 | | | Bond Future | 8.1600 | 8.0820 | 97.9066 | 98.2018 | 1,730.00 |
| 28/11/2008 | R206 On 07-May-09 | | | Bond Future | 7.9600 | 7.8780 | 100.6475 | 100.9523 | 0.00 |
| 28/11/2008 | R206 On 06-August-09 | | | Bond Future | 7.8200 | 7.7390 | 99.3692 | 99.6804 | 0.00 |
| 28/11/2008 | R206 On 05-February-09 | 9.25 | Call | Option on Bond Future | 4198 | 4489 | 4198 | 4489 | 0.00 |
| 28/11/2008 | R206 On 05-February-09 | 9.25 | Put | Option on Bond Future | 17 | 12 | 17 | 12 | 0.00 |
| 28/11/2008 | R206 On 07-May-09 | 9.00 | Call | Option on Bond Future | 4057 | 4331 | 4057 | 4331 | 0.00 |
| 28/11/2008 | R206 On 07-May-09 | 9.00 | Put | Option on Bond Future | 190 | 159 | 190 | 159 | 0.00 |
| 28/11/2008 | R206 On 06-August-09 | 9.25 | Call | Option on Bond Future | 5247 | 5530 | 5247 | 5530 | 0.00 |
| 28/11/2008 | R206 On 06-August-09 | 9.25 | Put | Option on Bond Future | 200 | 172 | 200 | 172 | 0.00 |
| 28/11/2008 | R207 On 05-February-09 | | | Bond Future | 8.2600 | 8.1510 | 93.3669 | 94.0748 | 0.00 |
| 28/11/2008 | R207 On 07-May-09 | | | Bond Future | 8.1500 | 8.0440 | 95.9832 | 96.7088 | 0.00 |
| 28/11/2008 | R207 On 06-August-09 | | | Bond Future | 8.0900 | 7.9780 | 94.7152 | 95.4547 | 0.00 |
| 28/11/2008 | R207 On 05-February-09 | 9.25 | Call | Option on Bond Future | 6429 | 7137 | 6429 | 7137 | 0.00 |
| 28/11/2008 | R207 On 05-February-09 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | R207 On 07-May-09 | 9.00 | Call | Option on Bond Future | 5552 | 6258 | 5552 | 6258 | 0.00 |
| 28/11/2008 | R207 On 07-May-09 | 9.00 | Put | Option on Bond Future | 46 | 26 | 46 | 26 | 0.00 |
| 28/11/2008 | R207 On 06-August-09 | 9.25 | Call | Option on Bond Future | 7408 | 8133 | 7408 | 8133 | 0.00 |
| 28/11/2008 | R207 On 06-August-09 | 9.25 | Put | Option on Bond Future | 36 | 22 | 36 | 22 | 0.00 |
| 28/11/2008 | R208 On 05-February-09 | | | Bond Future | 8.2500 | 8.1540 | 91.0670 | 91.7629 | 0.00 |
| 28/11/2008 | R208 On 07-May-09 | | | Bond Future | 8.1500 | 8.0480 | 90.2390 | 90.9488 | 0.00 |
| 28/11/2008 | R208 On 06-August-09 | | | Bond Future | 8.1000 | 7.9950 | 92.4016 | 93.1416 | 0.00 |
| 28/11/2008 | R208 On 05-February-09 | 8.75 | Call | Option on Bond Future | 3419 | 4096 | 3419 | 4096 | 0.00 |
| 28/11/2008 | R208 On 05-February-09 | 8.75 | Put | Option on Bond Future | 32 | 13 | 32 | 13 | 0.00 |
| 28/11/2008 | R208 On 07-May-09 | 8.75 | Call | Option on Bond Future | 4182 | 4848 | 4182 | 4848 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | R208 On 07-May-09 | 8.75 | Put | Option on Bond Future | 108 | 64 | 108 | 64 | 0.00 |
| 28/11/2008 | R208 On 06-August-09 | 9.25 | Call | Option on Bond Future | 7560 | 8290 | 7560 | 8290 | 0.00 |
| 28/11/2008 | R208 On 06-August-09 | 9.25 | Put | Option on Bond Future | 27 | 16 | 27 | 16 | 0.00 |
| 28/11/2008 | R209 On 05-February-09 | | | Bond Future | 7.8400 | 7.7420 | 84.4696 | 85.4539 | 5,545.00 |
| 28/11/2008 | R209 On 07-May-09 | | | Bond Future | 7.7700 | 7.6660 | 83.6738 | 84.6799 | 0.00 |
| 28/11/2008 | R209 On 06-August-09 | | | Bond Future | 7.7200 | 7.6170 | 85.7481 | 86.7808 | 0.00 |
| 28/11/2008 | R209 On 05-February-09 | 9.00 | Call | Option on Bond Future | 9952 | 10936 | 9952 | 10936 | 0.00 |
| 28/11/2008 | R209 On 05-February-09 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | R209 On 07-May-09 | 9.00 | Call | Option on Bond Future | 10659 | 11665 | 10659 | 11665 | 0.00 |
| 28/11/2008 | R209 On 07-May-09 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | R209 On 06-August-09 | 8.75 | Call | Option on Bond Future | 9128 | 10159 | 9128 | 10159 | 0.00 |
| 28/11/2008 | R209 On 06-August-09 | 8.75 | Put | Option on Bond Future | 3 | 1 | 3 | 1 | 0.00 |
| 28/11/2008 | TRT1 On 05-February-09 | | | Index Future | 286.5600 | 287.8720 | 286.5560 | 287.8720 | 0.00 |
| 28/11/2008 | TRT1 On 07-May-09 | | | Index Future | 294.7900 | 296.1410 | 294.7890 | 296.1410 | 0.00 |
| 28/11/2008 | TRT1 On 06-August-09 | | | Index Future | 302.7800 | 304.1610 | 302.7750 | 304.1610 | 100.00 |
| 28/11/2008 | ZAAD On 16-March-09 | | | Currency Future | 6.6700 | 6.6085 | 6.6658 | 6.6085 | 2,286.00 |
| 28/11/2008 | ZAAD On 12-June-09 | | | Currency Future | 6.7700 | 6.7148 | 6.7709 | 6.7148 | 600.00 |
| 28/11/2008 | ZAAD On 12-December-08 | | | Currency Future | 6.5500 | 6.4942 | 6.5492 | 6.4942 | 5,363.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.60 | Call | Currency Future | 390 | 366 | 390 | 366 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.60 | Put | Currency Future | 324 | 357 | 324 | 357 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.70 | Call | Currency Future | 505 | 480 | 505 | 480 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.70 | Put | Currency Future | 434 | 465 | 434 | 465 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.50 | Call | Currency Future | 174 | 156 | 174 | 156 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.50 | Put | Currency Future | 125 | 162 | 125 | 162 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.50 | Call | Currency Future | 430 | 403 | 430 | 403 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.50 | Put | Currency Future | 265 | 294 | 265 | 294 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.60 | Call | Currency Future | 542 | 516 | 542 | 516 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.60 | Put | Currency Future | 371 | 401 | 371 | 401 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.40 | Call | Currency Future | 229 | 204 | 229 | 204 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.40 | Put | Currency Future | 80 | 109 | 80 | 109 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.70 | Call | Currency Future | 353 | 330 | 353 | 330 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.70 | Put | Currency Future | 387 | 422 | 387 | 422 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.80 | Call | Currency Future | 469 | 446 | 469 | 446 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-June-09 | 6.80 | Put | Currency Future | 498 | 531 | 498 | 531 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.60 | Call | Currency Future | 132 | 120 | 132 | 120 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.60 | Put | Currency Future | 183 | 226 | 183 | 226 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.70 | Call | Currency Future | 353 | 330 | 353 | 330 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.70 | Put | Currency Future | 387 | 422 | 387 | 422 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.80 | Call | Currency Future | 469 | 446 | 469 | 446 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.80 | Put | Currency Future | 498 | 531 | 498 | 531 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.55 | Call | Currency Future | 151 | 137 | 151 | 137 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.55 | Put | Currency Future | 152 | 193 | 152 | 193 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.75 | Call | Currency Future | 336 | 315 | 336 | 315 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.75 | Put | Currency Future | 420 | 456 | 420 | 456 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.85 | Call | Currency Future | 452 | 430 | 452 | 430 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.85 | Put | Currency Future | 531 | 565 | 531 | 565 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.90 | Call | Currency Future | 291 | 273 | 291 | 273 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.90 | Put | Currency Future | 525 | 565 | 525 | 565 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.05 | Call | Currency Future | 393 | 374 | 393 | 374 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.05 | Put | Currency Future | 672 | 709 | 672 | 709 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.75 | Call | Currency Future | 89 | 82 | 89 | 82 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.75 | Put | Currency Future | 289 | 338 | 289 | 338 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.85 | Call | Currency Future | 305 | 286 | 305 | 286 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.85 | Put | Currency Future | 489 | 528 | 489 | 528 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.95 | Call | Currency Future | 421 | 400 | 421 | 400 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.95 | Put | Currency Future | 600 | 636 | 600 | 636 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.70 | Call | Currency Future | 101 | 93 | 101 | 93 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.70 | Put | Currency Future | 252 | 299 | 252 | 299 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.80 | Call | Currency Future | 320 | 300 | 320 | 300 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.80 | Put | Currency Future | 454 | 491 | 454 | 491 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.90 | Call | Currency Future | 436 | 415 | 436 | 415 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.90 | Put | Currency Future | 565 | 600 | 565 | 600 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.65 | Call | Currency Future | 115 | 106 | 115 | 106 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.65 | Put | Currency Future | 216 | 262 | 216 | 262 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.80 | Call | Currency Future | 320 | 300 | 320 | 300 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.80 | Put | Currency Future | 454 | 491 | 454 | 491 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-June-09 | 6.95 | Call | Currency Future | 421 | 400 | 421 | 400 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.95 | Put | Currency Future | 600 | 636 | 600 | 636 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.95 | Call | Currency Future | 278 | 261 | 278 | 261 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.95 | Put | Currency Future | 562 | 603 | 562 | 603 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.10 | Call | Currency Future | 380 | 362 | 380 | 362 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.10 | Put | Currency Future | 709 | 747 | 709 | 747 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.85 | Call | Currency Future | 69 | 65 | 69 | 65 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.85 | Put | Currency Future | 370 | 420 | 370 | 420 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.00 | Call | Currency Future | 266 | 250 | 266 | 250 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.00 | Put | Currency Future | 600 | 641 | 600 | 641 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.15 | Call | Currency Future | 368 | 344 | 368 | 344 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.15 | Put | Currency Future | 747 | 780 | 747 | 780 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.90 | Call | Currency Future | 60 | 57 | 60 | 57 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.90 | Put | Currency Future | 411 | 463 | 411 | 463 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.05 | Call | Currency Future | 393 | 374 | 393 | 374 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.05 | Put | Currency Future | 672 | 709 | 672 | 709 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.95 | Call | Currency Future | 278 | 261 | 278 | 261 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.95 | Put | Currency Future | 562 | 603 | 562 | 603 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.80 | Call | Currency Future | 78 | 73 | 78 | 73 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.80 | Put | Currency Future | 329 | 379 | 329 | 379 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.90 | Call | Currency Future | 291 | 273 | 291 | 273 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.90 | Put | Currency Future | 525 | 565 | 525 | 565 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.00 | Call | Currency Future | 407 | 387 | 407 | 387 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.00 | Put | Currency Future | 636 | 672 | 636 | 672 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.65 | Call | Currency Future | 115 | 106 | 115 | 106 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.65 | Put | Currency Future | 216 | 262 | 216 | 262 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.05 | Call | Currency Future | 254 | 234 | 254 | 234 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.05 | Put | Currency Future | 639 | 675 | 639 | 675 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.15 | Call | Currency Future | 368 | 344 | 368 | 344 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.15 | Put | Currency Future | 747 | 780 | 747 | 780 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.65 | Call | Currency Future | 110 | 99 | 110 | 99 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.65 | Put | Currency Future | 1094 | 1141 | 1094 | 1141 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.80 | Call | Currency Future | 190 | 176 | 190 | 176 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-June-09 | 7.80 | Put | Currency Future | 1219 | 1261 | 1219 | 1261 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.50 | Call | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.50 | Put | Currency Future | 956 | 1011 | 956 | 1011 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.80 | Call | Currency Future | 88 | 79 | 88 | 79 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.80 | Put | Currency Future | 1222 | 1270 | 1222 | 1270 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.90 | Call | Currency Future | 170 | 157 | 170 | 157 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.90 | Put | Currency Future | 1299 | 1342 | 1299 | 1342 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.60 | Call | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.60 | Put | Currency Future | 1054 | 1109 | 1054 | 1109 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.50 | Call | Currency Future | 137 | 124 | 137 | 124 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.50 | Put | Currency Future | 971 | 1016 | 971 | 1016 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.60 | Call | Currency Future | 234 | 218 | 234 | 218 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.60 | Put | Currency Future | 1063 | 1103 | 1063 | 1103 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.35 | Call | Currency Future | 10 | 10 | 10 | 10 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.35 | Put | Currency Future | 811 | 866 | 811 | 866 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.30 | Call | Currency Future | 182 | 166 | 182 | 166 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.30 | Put | Currency Future | 816 | 858 | 816 | 858 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.40 | Call | Currency Future | 288 | 268 | 288 | 268 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.40 | Put | Currency Future | 917 | 953 | 917 | 953 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.20 | Call | Currency Future | 20 | 19 | 20 | 19 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.20 | Put | Currency Future | 671 | 724 | 671 | 724 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.15 | Call | Currency Future | 223 | 204 | 223 | 204 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.15 | Put | Currency Future | 707 | 746 | 707 | 746 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.25 | Call | Currency Future | 334 | 312 | 334 | 312 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.25 | Put | Currency Future | 813 | 847 | 813 | 847 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.05 | Call | Currency Future | 37 | 33 | 37 | 33 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.05 | Put | Currency Future | 537 | 589 | 537 | 589 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.10 | Call | Currency Future | 238 | 219 | 238 | 219 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.10 | Put | Currency Future | 673 | 710 | 673 | 710 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.20 | Call | Currency Future | 350 | 328 | 350 | 328 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.20 | Put | Currency Future | 779 | 813 | 779 | 813 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.95 | Call | Currency Future | 53 | 48 | 53 | 48 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.95 | Put | Currency Future | 454 | 504 | 454 | 504 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 16-March-09 | 6.45 | Call | Currency Future | 453 | 424 | 453 | 424 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.45 | Put | Currency Future | 237 | 266 | 237 | 266 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.55 | Call | Currency Future | 561 | 534 | 561 | 534 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.55 | Put | Currency Future | 340 | 370 | 340 | 370 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.35 | Call | Currency Future | 262 | 233 | 262 | 233 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.35 | Put | Currency Future | 62 | 89 | 62 | 89 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.35 | Call | Currency Future | 505 | 472 | 505 | 472 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.35 | Put | Currency Future | 189 | 213 | 189 | 213 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.45 | Call | Currency Future | 606 | 576 | 606 | 576 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.45 | Put | Currency Future | 285 | 311 | 285 | 311 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.25 | Call | Currency Future | 336 | 300 | 336 | 300 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.25 | Put | Currency Future | 37 | 56 | 37 | 56 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.25 | Call | Currency Future | 565 | 528 | 565 | 528 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.25 | Put | Currency Future | 149 | 169 | 149 | 169 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.40 | Call | Currency Future | 631 | 599 | 631 | 599 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.40 | Put | Currency Future | 260 | 284 | 260 | 284 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.15 | Call | Currency Future | 421 | 377 | 421 | 377 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.15 | Put | Currency Future | 22 | 33 | 22 | 33 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.55 | Call | Currency Future | 409 | 384 | 409 | 384 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.55 | Put | Currency Future | 293 | 325 | 293 | 325 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.65 | Call | Currency Future | 523 | 498 | 523 | 498 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.65 | Put | Currency Future | 402 | 433 | 402 | 433 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.45 | Call | Currency Future | 199 | 179 | 199 | 179 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.45 | Put | Currency Future | 100 | 134 | 100 | 134 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.30 | Call | Currency Future | 534 | 498 | 534 | 498 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.30 | Put | Currency Future | 168 | 190 | 168 | 190 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.40 | Call | Currency Future | 631 | 599 | 631 | 599 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.40 | Put | Currency Future | 260 | 284 | 260 | 284 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.20 | Call | Currency Future | 378 | 338 | 378 | 338 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.20 | Put | Currency Future | 29 | 43 | 29 | 43 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.55 | Call | Currency Future | 409 | 384 | 409 | 384 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.55 | Put | Currency Future | 293 | 325 | 293 | 325 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.65 | Call | Currency Future | 523 | 498 | 523 | 498 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-June-09 | 6.65 | Put | Currency Future | 402 | 433 | 402 | 433 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.45 | Call | Currency Future | 199 | 179 | 199 | 179 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.45 | Put | Currency Future | 100 | 134 | 100 | 134 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.85 | Call | Currency Future | 452 | 430 | 452 | 430 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.85 | Put | Currency Future | 531 | 565 | 531 | 565 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.80 | Call | Currency Future | 78 | 73 | 78 | 73 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.80 | Put | Currency Future | 329 | 379 | 329 | 379 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.55 | Call | Currency Future | 151 | 137 | 151 | 137 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.55 | Put | Currency Future | 152 | 193 | 152 | 193 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.65 | Call | Currency Future | 371 | 347 | 371 | 347 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.65 | Put | Currency Future | 356 | 389 | 356 | 389 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.30 | Call | Currency Future | 298 | 265 | 298 | 265 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.30 | Put | Currency Future | 48 | 71 | 48 | 71 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.90 | Call | Currency Future | 60 | 57 | 60 | 57 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.90 | Put | Currency Future | 411 | 463 | 411 | 463 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.00 | Call | Currency Future | 44 | 40 | 44 | 40 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.00 | Put | Currency Future | 495 | 546 | 495 | 546 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.40 | Call | Currency Future | 478 | 447 | 478 | 447 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.40 | Put | Currency Future | 212 | 238 | 212 | 238 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.45 | Call | Currency Future | 453 | 424 | 453 | 424 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.45 | Put | Currency Future | 237 | 266 | 237 | 266 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.05 | Call | Currency Future | 254 | 234 | 254 | 234 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.05 | Put | Currency Future | 639 | 675 | 639 | 675 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.50 | Call | Currency Future | 583 | 554 | 583 | 554 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.50 | Put | Currency Future | 312 | 339 | 312 | 339 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.90 | Call | Currency Future | 436 | 415 | 436 | 415 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.90 | Put | Currency Future | 565 | 600 | 565 | 600 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.30 | Call | Currency Future | 689 | 650 | 689 | 650 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.30 | Put | Currency Future | 218 | 235 | 218 | 235 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.20 | Call | Currency Future | 599 | 558 | 599 | 558 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.20 | Put | Currency Future | 133 | 150 | 133 | 150 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.40 | Call | Currency Future | 478 | 447 | 478 | 447 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.40 | Put | Currency Future | 212 | 238 | 212 | 238 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-December-08 | 7.05 | Call | Currency Future | 37 | 33 | 37 | 33 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.05 | Put | Currency Future | 537 | 589 | 537 | 589 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.15 | Call | Currency Future | 223 | 204 | 223 | 204 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.15 | Put | Currency Future | 707 | 746 | 707 | 746 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.15 | Call | Currency Future | 25 | 23 | 25 | 23 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.15 | Put | Currency Future | 625 | 679 | 625 | 679 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.25 | Call | Currency Future | 16 | 15 | 16 | 15 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.25 | Put | Currency Future | 717 | 771 | 717 | 771 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.20 | Call | Currency Future | 209 | 191 | 209 | 191 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.20 | Put | Currency Future | 743 | 782 | 743 | 782 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.30 | Call | Currency Future | 182 | 166 | 182 | 166 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.30 | Put | Currency Future | 816 | 858 | 816 | 858 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.40 | Call | Currency Future | 158 | 144 | 158 | 144 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.40 | Put | Currency Future | 892 | 935 | 892 | 935 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.70 | Call | Currency Future | 505 | 480 | 505 | 480 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.70 | Put | Currency Future | 434 | 465 | 434 | 465 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.20 | Call | Currency Future | 350 | 328 | 350 | 328 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.20 | Put | Currency Future | 779 | 813 | 779 | 813 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.30 | Call | Currency Future | 318 | 297 | 318 | 297 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.30 | Put | Currency Future | 847 | 882 | 847 | 882 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.40 | Call | Currency Future | 288 | 268 | 288 | 268 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.40 | Put | Currency Future | 917 | 953 | 917 | 953 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.50 | Call | Currency Future | 260 | 242 | 260 | 242 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.50 | Put | Currency Future | 989 | 1027 | 989 | 1027 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.95 | Call | Currency Future | 53 | 48 | 53 | 48 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.95 | Put | Currency Future | 454 | 504 | 454 | 504 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.15 | Call | Currency Future | 25 | 23 | 25 | 23 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.15 | Put | Currency Future | 625 | 679 | 625 | 679 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.25 | Call | Currency Future | 195 | 178 | 195 | 178 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.25 | Put | Currency Future | 779 | 820 | 779 | 820 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.35 | Call | Currency Future | 170 | 155 | 170 | 155 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.35 | Put | Currency Future | 854 | 896 | 854 | 896 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.75 | Call | Currency Future | 487 | 463 | 487 | 463 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-June-09 | 6.75 | Put | Currency Future | 466 | 498 | 466 | 498 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.35 | Call | Currency Future | 302 | 282 | 302 | 282 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.35 | Put | Currency Future | 881 | 917 | 881 | 917 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.45 | Call | Currency Future | 273 | 255 | 273 | 255 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.45 | Put | Currency Future | 953 | 990 | 953 | 990 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.40 | Call | Currency Future | 229 | 204 | 229 | 204 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.40 | Put | Currency Future | 80 | 109 | 80 | 109 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.10 | Call | Currency Future | 30 | 28 | 30 | 28 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.10 | Put | Currency Future | 581 | 633 | 581 | 633 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.65 | Call | Currency Future | 371 | 347 | 371 | 347 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.65 | Put | Currency Future | 356 | 389 | 356 | 389 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.10 | Call | Currency Future | 465 | 419 | 465 | 419 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.10 | Put | Currency Future | 16 | 25 | 16 | 25 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.10 | Call | Currency Future | 672 | 628 | 672 | 628 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.10 | Put | Currency Future | 106 | 120 | 106 | 120 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.20 | Call | Currency Future | 599 | 558 | 599 | 558 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.20 | Put | Currency Future | 133 | 150 | 133 | 150 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.20 | Call | Currency Future | 756 | 715 | 756 | 715 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.20 | Put | Currency Future | 185 | 200 | 185 | 200 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.00 | Call | Currency Future | 557 | 508 | 557 | 508 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.00 | Put | Currency Future | 8 | 14 | 8 | 14 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.30 | Call | Currency Future | 298 | 265 | 298 | 265 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.30 | Put | Currency Future | 48 | 71 | 48 | 71 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.80 | Call | Currency Future | 751 | 697 | 751 | 697 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.80 | Put | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.90 | Call | Currency Future | 653 | 601 | 653 | 601 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.90 | Put | Currency Future | 4 | 7 | 4 | 7 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 5.90 | Call | Currency Future | 829 | 782 | 829 | 782 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 5.90 | Put | Currency Future | 64 | 73 | 64 | 73 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.00 | Call | Currency Future | 749 | 703 | 749 | 703 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.00 | Put | Currency Future | 83 | 94 | 83 | 94 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.00 | Call | Currency Future | 900 | 855 | 900 | 855 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.00 | Put | Currency Future | 129 | 140 | 129 | 140 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-June-09 | 6.10 | Call | Currency Future | 826 | 783 | 826 | 783 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.10 | Put | Currency Future | 155 | 168 | 155 | 168 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.20 | Call | Currency Future | 756 | 715 | 756 | 715 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.20 | Put | Currency Future | 185 | 200 | 185 | 200 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.30 | Call | Currency Future | 689 | 650 | 689 | 650 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.30 | Put | Currency Future | 218 | 235 | 218 | 235 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.75 | Call | Currency Future | 800 | 746 | 800 | 746 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.75 | Put | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.85 | Call | Currency Future | 702 | 649 | 702 | 649 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.85 | Put | Currency Future | 2 | 5 | 2 | 5 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.95 | Call | Currency Future | 605 | 554 | 605 | 554 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.95 | Put | Currency Future | 6 | 10 | 6 | 10 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.05 | Call | Currency Future | 511 | 463 | 511 | 463 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.05 | Put | Currency Future | 12 | 19 | 12 | 19 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.15 | Call | Currency Future | 421 | 377 | 421 | 377 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.15 | Put | Currency Future | 22 | 33 | 22 | 33 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.05 | Call | Currency Future | 511 | 463 | 511 | 463 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.05 | Put | Currency Future | 12 | 19 | 12 | 19 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 5.95 | Call | Currency Future | 789 | 742 | 789 | 742 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 5.95 | Put | Currency Future | 73 | 83 | 73 | 83 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.05 | Call | Currency Future | 710 | 665 | 710 | 665 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.05 | Put | Currency Future | 94 | 107 | 94 | 107 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.15 | Call | Currency Future | 635 | 593 | 635 | 593 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.15 | Put | Currency Future | 119 | 134 | 119 | 134 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.05 | Call | Currency Future | 862 | 819 | 862 | 819 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.05 | Put | Currency Future | 141 | 154 | 141 | 154 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.15 | Call | Currency Future | 790 | 749 | 790 | 749 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.15 | Put | Currency Future | 169 | 184 | 169 | 184 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.25 | Call | Currency Future | 722 | 682 | 722 | 682 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.25 | Put | Currency Future | 201 | 217 | 201 | 217 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.35 | Call | Currency Future | 657 | 624 | 657 | 624 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.35 | Put | Currency Future | 236 | 259 | 236 | 259 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 5.95 | Call | Currency Future | 605 | 554 | 605 | 554 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-December-08 | 5.95 | Put | Currency Future | 6 | 10 | 6 | 10 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.15 | Call | Currency Future | 635 | 593 | 635 | 593 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 6.15 | Put | Currency Future | 119 | 134 | 119 | 134 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.15 | Call | Currency Future | 790 | 749 | 790 | 749 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.15 | Put | Currency Future | 169 | 184 | 169 | 184 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.20 | Call | Currency Future | 209 | 191 | 209 | 191 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.20 | Put | Currency Future | 743 | 782 | 743 | 782 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.40 | Call | Currency Future | 158 | 144 | 158 | 144 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.40 | Put | Currency Future | 892 | 935 | 892 | 935 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.45 | Call | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.45 | Put | Currency Future | 907 | 962 | 907 | 962 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.45 | Call | Currency Future | 147 | 134 | 147 | 134 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.45 | Put | Currency Future | 932 | 975 | 932 | 975 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.55 | Call | Currency Future | 128 | 115 | 128 | 115 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.55 | Put | Currency Future | 1012 | 1057 | 1012 | 1057 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.55 | Call | Currency Future | 247 | 230 | 247 | 230 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.55 | Put | Currency Future | 1026 | 1065 | 1026 | 1065 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.65 | Call | Currency Future | 222 | 206 | 222 | 206 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.65 | Put | Currency Future | 1102 | 1142 | 1102 | 1142 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.55 | Call | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.55 | Put | Currency Future | 1005 | 1060 | 1005 | 1060 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.60 | Call | Currency Future | 118 | 107 | 118 | 107 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.60 | Put | Currency Future | 1053 | 1099 | 1053 | 1099 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.70 | Call | Currency Future | 102 | 92 | 102 | 92 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.70 | Put | Currency Future | 1136 | 1183 | 1136 | 1183 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.30 | Call | Currency Future | 318 | 297 | 318 | 297 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.30 | Put | Currency Future | 847 | 882 | 847 | 882 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.70 | Call | Currency Future | 211 | 196 | 211 | 196 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.70 | Put | Currency Future | 1140 | 1181 | 1140 | 1181 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.45 | Call | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.45 | Put | Currency Future | 907 | 962 | 907 | 962 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.55 | Call | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.55 | Put | Currency Future | 1005 | 1060 | 1005 | 1060 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-December-08 | 7.65 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.65 | Put | Currency Future | 1103 | 1158 | 1103 | 1158 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.75 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.75 | Put | Currency Future | 1202 | 1257 | 1202 | 1257 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.90 | Call | Currency Future | 75 | 67 | 75 | 67 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.90 | Put | Currency Future | 1309 | 1359 | 1309 | 1359 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.70 | Call | Currency Future | 211 | 196 | 211 | 196 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.70 | Put | Currency Future | 1140 | 1181 | 1140 | 1181 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.80 | Call | Currency Future | 190 | 176 | 190 | 176 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.80 | Put | Currency Future | 1219 | 1261 | 1219 | 1261 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.90 | Call | Currency Future | 170 | 157 | 170 | 157 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.90 | Put | Currency Future | 1299 | 1342 | 1299 | 1342 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.00 | Call | Currency Future | 153 | 141 | 153 | 141 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.00 | Put | Currency Future | 1382 | 1426 | 1382 | 1426 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.20 | Call | Currency Future | 20 | 19 | 20 | 19 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.20 | Put | Currency Future | 671 | 724 | 671 | 724 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.30 | Call | Currency Future | 13 | 12 | 13 | 12 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.30 | Put | Currency Future | 764 | 818 | 764 | 818 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.40 | Call | Currency Future | 8 | 8 | 8 | 8 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.40 | Put | Currency Future | 859 | 914 | 859 | 914 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.70 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.70 | Put | Currency Future | 1153 | 1208 | 1153 | 1208 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.80 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.80 | Put | Currency Future | 1252 | 1307 | 1252 | 1307 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.90 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.90 | Put | Currency Future | 1351 | 1406 | 1351 | 1406 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 8.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 8.00 | Put | Currency Future | 1451 | 1506 | 1451 | 1506 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.40 | Call | Currency Future | 8 | 8 | 8 | 8 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.40 | Put | Currency Future | 859 | 914 | 859 | 914 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.70 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.70 | Put | Currency Future | 1153 | 1208 | 1153 | 1208 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.90 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-December-08 | 7.90 | Put | Currency Future | 1351 | 1406 | 1351 | 1406 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.90 | Call | Currency Future | 75 | 67 | 75 | 67 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.90 | Put | Currency Future | 1309 | 1359 | 1309 | 1359 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 8.00 | Call | Currency Future | 64 | 57 | 64 | 57 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 8.00 | Put | Currency Future | 1398 | 1449 | 1398 | 1449 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 8.10 | Call | Currency Future | 54 | 48 | 54 | 48 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 8.10 | Put | Currency Future | 1489 | 1540 | 1489 | 1540 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 8.20 | Call | Currency Future | 46 | 41 | 46 | 41 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 8.20 | Put | Currency Future | 1580 | 1632 | 1580 | 1632 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.75 | Call | Currency Future | 95 | 85 | 95 | 85 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.75 | Put | Currency Future | 1179 | 1227 | 1179 | 1227 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.85 | Call | Currency Future | 81 | 73 | 81 | 73 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.85 | Put | Currency Future | 1265 | 1314 | 1265 | 1314 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.95 | Call | Currency Future | 69 | 62 | 69 | 62 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 7.95 | Put | Currency Future | 1353 | 1403 | 1353 | 1403 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 8.05 | Call | Currency Future | 59 | 53 | 59 | 53 | 0.00 |
| 28/11/2008 | ZAAD On 16-March-09 | 8.05 | Put | Currency Future | 1443 | 1494 | 1443 | 1494 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.10 | Call | Currency Future | 136 | 126 | 136 | 126 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.10 | Put | Currency Future | 1466 | 1511 | 1466 | 1511 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.20 | Call | Currency Future | 122 | 112 | 122 | 112 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.20 | Put | Currency Future | 1551 | 1597 | 1551 | 1597 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.30 | Call | Currency Future | 109 | 100 | 109 | 100 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.30 | Put | Currency Future | 1638 | 1685 | 1638 | 1685 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.20 | Call | Currency Future | 122 | 112 | 122 | 112 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 8.20 | Put | Currency Future | 1551 | 1597 | 1551 | 1597 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.30 | Call | Currency Future | 13 | 12 | 13 | 12 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 7.30 | Put | Currency Future | 764 | 818 | 764 | 818 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.55 | Call | Currency Future | 247 | 230 | 247 | 230 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 7.55 | Put | Currency Future | 1026 | 1065 | 1026 | 1065 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.45 | Call | Currency Future | 606 | 576 | 606 | 576 | 0.00 |
| 28/11/2008 | ZAAD On 12-June-09 | 6.45 | Put | Currency Future | 285 | 311 | 285 | 311 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.20 | Call | Currency Future | 378 | 338 | 378 | 338 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.20 | Put | Currency Future | 29 | 43 | 29 | 43 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2008 | ZAAD On 12-December-08 | 6.70 | Call | Currency Future | 101 | 93 | 101 | 93 | 0.00 |
| 28/11/2008 | ZAAD On 12-December-08 | 6.70 | Put | Currency Future | 252 | 299 | 252 | 299 | 0.00 |