



Derivatives Weekly Statistics Report

From 2008/11/24 To 2008/11/28

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	19668.00
28/11/2008	\$ / R On 16-March-09			Currency Future	10.2600	10.1374	10.2584	10.1374	19668.00
28/11/2008	\$ / R On 16-March-09			Currency Future	10.2600	10.1374	10.2584	10.1374	19668.00
28/11/2008	\$ / R On 16-March-09			Currency Future	10.2600	10.1374	10.2584	10.1374	19668.00
28/11/2008	\$ / R On 16-March-09			Currency Future	10.2600	10.1374	10.2584	10.1374	19668.00
28/11/2008	\$ / R On 16-March-09			Currency Future	10.2600	10.1374	10.2584	10.1374	19668.00
28/11/2008	\$ / R On 16-March-09			Currency Future	10.2600	10.1374	10.2584	10.1374	19668.00
28/11/2008	\$ / R On 16-March-09			Currency Future	10.2600	10.1374	10.2584	10.1374	19668.00
28/11/2008	\$ / R On 12-June-09			Currency Future	10.4500	10.3250	10.4477	10.3250	2548.00
28/11/2008	\$ / R On 12-June-09			Currency Future	10.4500	10.3250	10.4477	10.3250	2548.00
28/11/2008	\$ / R On 12-June-09			Currency Future	10.4500	10.3250	10.4477	10.3250	2548.00
28/11/2008	\$ / R On 12-June-09			Currency Future	10.4500	10.3250	10.4477	10.3250	2548.00
28/11/2008	\$ / R On 12-June-09			Currency Future	10.4500	10.3250	10.4477	10.3250	2548.00
28/11/2008	\$ / R On 12-June-09			Currency Future	10.4500	10.3250	10.4477	10.3250	2548.00
28/11/2008	\$ / R On 12-June-09			Currency Future	10.4500	10.3250	10.4477	10.3250	2548.00
28/11/2008	\$ / R On 12-December-08			Currency Future	10.0300	9.9134	10.0328	9.9134	170538.00
28/11/2008	\$ / R On 12-December-08			Currency Future	10.0300	9.9134	10.0328	9.9134	170538.00
28/11/2008	\$ / R On 12-December-08			Currency Future	10.0300	9.9134	10.0328	9.9134	170538.00
28/11/2008	\$ / R On 12-December-08			Currency Future	10.0300	9.9134	10.0328	9.9134	170538.00

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			Currency Future	10.0300	9.9134	10.0328	9.9134	170538.00
28/11/2008	\$ / R On 12-December-08			Currency Future	10.0300	9.9134	10.0328	9.9134	170538.00
28/11/2008	\$ / R On 12-December-08			Currency Future	10.0300	9.9134	10.0328	9.9134	170538.00
28/11/2008	\$ / R On 12-December-08			Currency Future	10.0300	9.9134	10.0328	9.9134	170538.00
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 14-December-09			Currency Future	10.9000	10.7894	10.9033	10.7894	0.00
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 14-December-09			Currency Future	10.9000	10.7894	10.9033	10.7894	0.00
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 14-December-09			Currency Future	10.9000	10.7894	10.9033	10.7894	0.00
28/11/2008	\$ / R On 14-December-09	243.60	Call	Currency Future	1196	1156	1196	1156	0.00
28/11/2008	\$ / R On 14-December-09	243.60	Put	Currency Future	1192	1267	1192	1267	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	99	91	99	91	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	99	91	99	91	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	99	91	99	91	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	99	91	99	91	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	99	91	99	91	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	716	828	716	828	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	716	828	716	828	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	716	828	716	828	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	716	828	716	828	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	716	828	716	828	0.00
28/11/2008	\$ / R On 14-December-09	9.25	Call	Currency Future	1009	978	1009	978	0.00
28/11/2008	\$ / R On 14-December-09	8.75	Call	Currency Future	1009	978	1009	978	0.00
28/11/2008	\$ / R On 14-December-09	9.05	Call	Currency Future	1009	978	1009	978	0.00
28/11/2008	\$ / R On 14-December-09	8.95	Call	Currency Future	1009	978	1009	978	0.00
28/11/2008	\$ / R On 14-December-09	9.00	Call	Currency Future	1009	978	1009	978	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2008	\$ / R On 14-December-09	9.25	Put	Currency Future	1605	1689	1605	1689	0.00
28/11/2008	\$ / R On 14-December-09	8.75	Put	Currency Future	1605	1689	1605	1689	0.00
28/11/2008	\$ / R On 14-December-09	9.05	Put	Currency Future	1605	1689	1605	1689	0.00
28/11/2008	\$ / R On 14-December-09	8.95	Put	Currency Future	1605	1689	1605	1689	0.00
28/11/2008	\$ / R On 14-December-09	9.00	Put	Currency Future	1605	1689	1605	1689	0.00
28/11/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1560	1456	1560	1456	0.00
28/11/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	102	119	102	119	0.00
28/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1991	1886	1991	1886	0.00
28/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	143	161	143	161	0.00
28/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1600	1505	1600	1505	0.00
28/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	252	280	252	280	0.00
28/11/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.75	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	\$ / R On 12-December-08	8.50	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3818	3937	3818	3937	0.00

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	6.75	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3818	3937	3818	3937	0.00
28/11/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	5	5	5	5	0.00
28/11/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	2922	3041	2922	3041	0.00
28/11/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	579	540	579	540	0.00
28/11/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	720	803	720	803	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3233	3113	3233	3113	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	7.50	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	7.25	Put	Currency Future	0	0	0	0	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	8.00	Call	Currency Future	2484	2365	2484	2365	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1	2	1	2	0.00
28/11/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	997	938	997	938	0.00
28/11/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	997	938	997	938	0.00
28/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	997	938	997	938	0.00
28/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	997	938	997	938	0.00
28/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	997	938	997	938	0.00
28/11/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	599	663	599	663	0.00
28/11/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	599	663	599	663	0.00
28/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	599	663	599	663	0.00
28/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	599	663	599	663	0.00
28/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	599	663	599	663	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	8	8	8	8	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2425	2545	2425	2545	0.00

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	8.45	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2425	2545	2425	2545	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	3	3	3	3	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	3170	3290	3170	3290	0.00

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	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	3170	3290	3170	3290	0.00
28/11/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	7.75	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	7.50	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	7.25	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	7.00	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	6.75	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	6.50	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	6.25	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	6.00	Call	Currency Future	937	882	937	882	0.00
28/11/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	689	757	689	757	0.00

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	8.50	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	7.75	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	7.50	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	7.25	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	7.00	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	6.75	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	6.50	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	6.25	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-June-09	6.00	Put	Currency Future	689	757	689	757	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2733	2614	2733	2614	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	9.25	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	9.00	Put	Currency Future	0		0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0		0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0		0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	0		0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0		0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	0		0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	0		0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	0		0	0	0	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	6.75	Put	Currency Future	0		0	0	0	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	50		47	50	47	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	1068		1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1068		1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1068		1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	1068		1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1068		1184	1068	1184	0.00

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	8.75	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1068	1184	1068	1184	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	16	16	16	16	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1783	1903	1783	1903	0.00

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	7.75	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	1783	1903	1783	1903	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	7	7	7	7	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2524	2644	2524	2644	0.00

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	7.50	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2524	2644	2524	2644	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	2	2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3270	3389	3270	3389	0.00

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	7.25	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	3270	3389	3270	3389	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2533	2415	2533	2415	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	7.25	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	2533	2415	2533	2415	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1	1	1	1	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	7.25	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	7.00	Put	Currency Future	1		1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1		1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	1		1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2		2	2	2	0.00
28/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3469		3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3469		3588	3469	3588	0.00

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	7.00	Put	Currency Future	3469	3588	3469	3588	0.00
28/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3469	3588	3469	3588	0.00
28/11/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	6.50	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	7.75	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	7.50	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	7.25	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	7.00	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	6.75	Call	Currency Future	418	374	418	374	0.00
28/11/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	6.50	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	7.75	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	7.50	Put	Currency Future	1060	1137	1060	1137	0.00

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	7.25	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	7.00	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 16-March-09	6.75	Put	Currency Future	1060	1137	1060	1137	0.00
28/11/2008	\$ / R On 12-June-09	230.00	Call	Currency Future	547	504	547	504	0.00
28/11/2008	\$ / R On 12-June-09	230.00	Put	Currency Future	1400	1479	1400	1479	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2434	2315	2434	2315	0.00
28/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1	2	1	2	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2384	2266	2384	2266	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2384	2266	2384	2266	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	2384	2266	2384	2266	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	2384	2266	2384	2266	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2384	2266	2384	2266	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1	3	1	3	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1	3	1	3	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	1	3	1	3	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	1	3	1	3	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1	3	1	3	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	27	27	27	27	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	27	27	27	27	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	27	27	27	27	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	27	27	27	27	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	27	27	27	27	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1394	1514	1394	1514	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1394	1514	1394	1514	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	1394	1514	1394	1514	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	1394	1514	1394	1514	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1394	1514	1394	1514	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	11	11	11	11	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	11	11	11	11	0.00

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	8.80	Call	Currency Future	11	11	11	11	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	11	11	11	11	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	11	11	11	11	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2128	2248	2128	2248	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2128	2248	2128	2248	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	2128	2248	2128	2248	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	2128	2248	2128	2248	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2128	2248	2128	2248	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	5	5	5	5	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	5	5	5	5	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	5	5	5	5	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	5	5	5	5	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	5	5	5	5	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2872	2992	2872	2992	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2872	2992	2872	2992	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	2872	2992	2872	2992	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	2872	2992	2872	2992	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2872	2992	2872	2992	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	1	1	1	1	0.00
28/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3618	3738	3618	3738	0.00
28/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3618	3738	3618	3738	0.00
28/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	3618	3738	3618	3738	0.00
28/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	3618	3738	3618	3738	0.00
28/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3618	3738	3618	3738	0.00
28/11/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	631	583	631	583	0.00

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	8.50	Call	Currency Future	631	583	631	583	0.00
28/11/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	631	583	631	583	0.00
28/11/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	631	583	631	583	0.00
28/11/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	631	583	631	583	0.00
28/11/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	1234	1308	1234	1308	0.00
28/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	1234	1308	1234	1308	0.00
28/11/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	1234	1308	1234	1308	0.00
28/11/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	1234	1308	1234	1308	0.00
28/11/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	1234	1308	1234	1308	0.00
28/11/2008	\$ / R On 14-December-09	106.00	Call	Currency Future	2571	2472	2571	2472	0.00
28/11/2008	\$ / R On 14-December-09	106.00	Put	Currency Future	167	183	167	183	0.00
28/11/2008	\$ / R On 14-December-09	243.58	Call	Currency Future	1704	1644	1704	1644	0.00
28/11/2008	\$ / R On 14-December-09	243.58	Put	Currency Future	501	554	501	554	0.00
28/11/2008	\$ / R On 14-December-09	265.00	Call	Currency Future	650	628	650	628	0.00
28/11/2008	\$ / R On 14-December-09	265.00	Put	Currency Future	3047	3139	3047	3139	0.00
28/11/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	1230	0	1230	0	0.00
28/11/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	1230	0	1230	0	0.00
28/11/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	1230	0	1230	0	0.00
28/11/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	1127	0	1127	0	0.00
28/11/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	1127	0	1127	0	0.00
28/11/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	1127	0	1127	0	0.00
28/11/2008	£ / R On 16-March-09			Currency Future	15.7200	15.6088	15.7212	15.6088	7503.00
28/11/2008	£ / R On 16-March-09			Currency Future	15.7200	15.6088	15.7212	15.6088	7503.00
28/11/2008	£ / R On 16-March-09			Currency Future	15.7200	15.6088	15.7212	15.6088	7503.00
28/11/2008	£ / R On 16-March-09			Currency Future	15.7200	15.6088	15.7212	15.6088	7503.00
28/11/2008	£ / R On 16-March-09			Currency Future	15.7200	15.6088	15.7212	15.6088	7503.00
28/11/2008	£ / R On 16-March-09			Currency Future	15.7200	15.6088	15.7212	15.6088	7503.00
28/11/2008	£ / R On 16-March-09			Currency Future	15.7200	15.6088	15.7212	15.6088	7503.00

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			Currency Future	15.7200	15.6088	15.7212	15.6088	7503.00
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-June-09			Currency Future	16.0200	15.9084	16.0223	15.9084	7.00
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-June-09			Currency Future	16.0200	15.9084	16.0223	15.9084	7.00
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-June-09			Currency Future	16.0200	15.9084	16.0223	15.9084	7.00
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-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	3112.00
28/11/2008	£ / R On 12-December-08			Currency Future	15.3600	15.2501	15.3627	15.2501	3112.00
28/11/2008	£ / R On 12-December-08			Currency Future	15.3600	15.2501	15.3627	15.2501	3112.00
28/11/2008	£ / R On 12-December-08			Currency Future	15.3600	15.2501	15.3627	15.2501	3112.00
28/11/2008	£ / R On 12-December-08			Currency Future	15.3600	15.2501	15.3627	15.2501	3112.00
28/11/2008	£ / R On 12-December-08			Currency Future	15.3600	15.2501	15.3627	15.2501	3112.00
28/11/2008	£ / R On 12-December-08			Currency Future	15.3600	15.2501	15.3627	15.2501	3112.00
28/11/2008	£ / R On 12-December-08			Currency Future	15.3600	15.2501	15.3627	15.2501	3112.00
28/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	8.60	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	880	750	880	750	0.00
28/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1108	1091	1108	1091	0.00

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	8.60	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1108	1091	1108	1091	0.00
28/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	627	551	627	551	0.00
28/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2405	2443	2405	2443	0.00
28/11/2008	£ / R On 12-December-08	8.25	Call	Currency Future	11	5	11	5	0.00
28/11/2008	£ / R On 12-December-08	8.25	Put	Currency Future	2298	2405	2298	2405	0.00
28/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	787	702	787	702	0.00
28/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2015	2043	2015	2043	0.00
28/11/2008	£ / R On 12-December-08	7.50	Call	Currency Future	726	615	726	615	0.00
28/11/2008	£ / R On 12-December-08	7.50	Put	Currency Future	163	165	163	165	0.00
28/11/2008	£ / R On 12-December-08	7.25	Call	Currency Future	86	56	86	56	0.00
28/11/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1273	1356	1273	1356	0.00
28/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	428	327	428	327	0.00
28/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	2057	2068	2057	2068	0.00
28/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	696	616	696	616	0.00
28/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2224	2258	2224	2258	0.00
28/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	350	259	350	259	0.00
28/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2329	2351	2329	2351	0.00
28/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	654	576	654	576	0.00
28/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2331	2368	2331	2368	0.00
28/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	951	815	951	815	0.00

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	8.45	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	7.25	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	6.75	Call	Currency Future	951	815	951	815	0.00
28/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	7.25	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	6.75	Put	Currency Future	980	956	980	956	0.00
28/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	915	782	915	782	0.00
28/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	915	782	915	782	0.00
28/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	915	782	915	782	0.00
28/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	915	782	915	782	0.00
28/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	915	782	915	782	0.00
28/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	915	782	915	782	0.00

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	7.75	Call	Currency Future	915	782	915	782	0.00
28/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	915	782	915	782	0.00
28/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1043	1023	1043	1023	0.00
28/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1043	1023	1043	1023	0.00
28/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1043	1023	1043	1023	0.00
28/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1043	1023	1043	1023	0.00
28/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1043	1023	1043	1023	0.00
28/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1043	1023	1043	1023	0.00
28/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1043	1023	1043	1023	0.00
28/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1043	1023	1043	1023	0.00
28/11/2008	€ / R On 16-March-09			Currency Future	13.0500	13.0656	13.0491	13.0656	4768.00
28/11/2008	€ / R On 16-March-09			Currency Future	13.0500	13.0656	13.0491	13.0656	4768.00
28/11/2008	€ / R On 16-March-09			Currency Future	13.0500	13.0656	13.0491	13.0656	4768.00
28/11/2008	€ / R On 16-March-09			Currency Future	13.0500	13.0656	13.0491	13.0656	4768.00
28/11/2008	€ / R On 16-March-09			Currency Future	13.0500	13.0656	13.0491	13.0656	4768.00
28/11/2008	€ / R On 16-March-09			Currency Future	13.0500	13.0656	13.0491	13.0656	4768.00
28/11/2008	€ / R On 16-March-09			Currency Future	13.0500	13.0656	13.0491	13.0656	4768.00
28/11/2008	€ / R On 16-March-09			Currency Future	13.0500	13.0656	13.0491	13.0656	4768.00
28/11/2008	€ / R On 12-June-09			Currency Future	13.2900	13.3092	13.2922	13.3092	1000.00
28/11/2008	€ / R On 12-June-09			Currency Future	13.2900	13.3092	13.2922	13.3092	1000.00
28/11/2008	€ / R On 12-June-09			Currency Future	13.2900	13.3092	13.2922	13.3092	1000.00
28/11/2008	€ / R On 12-June-09			Currency Future	13.2900	13.3092	13.2922	13.3092	1000.00
28/11/2008	€ / R On 12-June-09			Currency Future	13.2900	13.3092	13.2922	13.3092	1000.00
28/11/2008	€ / R On 12-June-09			Currency Future	13.2900	13.3092	13.2922	13.3092	1000.00
28/11/2008	€ / R On 12-June-09			Currency Future	13.2900	13.3092	13.2922	13.3092	1000.00
28/11/2008	€ / R On 12-June-09			Currency Future	13.2900	13.3092	13.2922	13.3092	1000.00
28/11/2008	€ / R On 12-December-08			Currency Future	12.7600	12.7758	12.7638	12.7758	34298.00
28/11/2008	€ / R On 12-December-08			Currency Future	12.7600	12.7758	12.7638	12.7758	34298.00

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			Currency Future	12.7600	12.7758	12.7638	12.7758	34298.00
28/11/2008	€ / R On 12-December-08			Currency Future	12.7600	12.7758	12.7638	12.7758	34298.00
28/11/2008	€ / R On 12-December-08			Currency Future	12.7600	12.7758	12.7638	12.7758	34298.00
28/11/2008	€ / R On 12-December-08			Currency Future	12.7600	12.7758	12.7638	12.7758	34298.00
28/11/2008	€ / R On 12-December-08			Currency Future	12.7600	12.7758	12.7638	12.7758	34298.00
28/11/2008	€ / R On 12-December-08			Currency Future	12.7600	12.7758	12.7638	12.7758	34298.00
28/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	699	700	699	700	0.00
28/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	700	685	700	685	0.00
28/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	516	518	516	518	0.00

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	9.25	Put	Currency Future	1117	1102	1117	1102	0.00
28/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	6.50	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	6.25	Call	Currency Future	831	840	831	840	0.00
28/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	6.50	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	6.25	Put	Currency Future	1139	1130	1139	1130	0.00
28/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1081	1090	1081	1090	0.00

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	7.25	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1081	1090	1081	1090	0.00
28/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	689	681	689	681	0.00
28/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	896	896	896	896	0.00
28/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	447	431	447	431	0.00
28/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	421	437	421	437	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	421	437	421	437	0.00

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	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	157	161	157	161	0.00
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2	2	2	2	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3838	3827	3838	3827	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	250	252	250	252	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2551	2536	2551	2536	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	184	186	184	186	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3285	3270	3285	3270	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	113	118	113	118	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	4014	4002	4014	4002	0.00
28/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2466	2479	2466	2479	0.00

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	8.00	Call	Currency Future	2466	2479	2466	2479	0.00
28/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3	3	3	3	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1676	1690	1676	1690	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	12	14	12	14	0.00

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	7.25	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	12	14	12	14	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	6.25	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	27	30	27	30	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1564	1554	1564	1554	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1564	1554	1564	1554	0.00

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	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	13	15	13	15	0.00
28/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2350	2340	2350	2340	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	6	8	6	8	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	6	8	6	8	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	6	8	6	8	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	6	8	6	8	0.00
28/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	6	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	6	8	6	8	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	6	8	6	8	0.00
28/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	6	8	6	8	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	6	8	6	8	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3143	3132	3143	3132	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2	2	2	2	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3938	3926	3938	3926	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2489	2503	2489	2503	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	40	37	40	37	0.00
28/11/2008	€ / R On 16-March-09	230.00	Call	Currency Future	1732	1748	1732	1748	0.00
28/11/2008	€ / R On 16-March-09	230.00	Put	Currency Future	83	83	83	83	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	340	342	340	342	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1891	1876	1891	1876	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	245	247	245	247	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2596	2581	2596	2581	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	109	114	109	114	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	4060	4049	4060	4049	0.00
28/11/2008	€ / R On 12-December-08	230.00	Call	Currency Future	3264	3276	3264	3276	0.00
28/11/2008	€ / R On 12-December-08	230.00	Put	Currency Future	0	0	0	0	0.00
28/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2441	2454	2441	2454	0.00

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	8.75	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2441	2454	2441	2454	0.00
28/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	42	39	42	39	0.00
28/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	470	472	470	472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	470	472	470	472	0.00
28/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1271	1256	1271	1256	0.00
28/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	240	242	240	242	0.00
28/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2641	2627	2641	2627	0.00

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	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2641	2627	2641	2627	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	175	179	175	179	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	3376	3364	3376	3364	0.00
28/11/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1005	1014	1005	1014	0.00

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	8.30	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1005	1014	1005	1014	0.00
28/11/2008	€ / R On 12-June-09	8.20	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	8.30	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	813	805	813	805	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3314	3326	3314	3326	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
28/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2516	2528	2516	2528	0.00
28/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2516	2528	2516	2528	0.00

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	8.45	Call	Currency Future	2516	2528	2516	2528	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2516	2528	2516	2528	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2516	2528	2516	2528	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2516	2528	2516	2528	0.00
28/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	2	2	2	2	0.00
28/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	2	2	2	2	0.00
28/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	2	2	2	2	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2	2	2	2	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2	2	2	2	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2	2	2	2	0.00
28/11/2008	€ / R On 12-December-08	8.65	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	9.75	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	9.50	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2169	2182	2169	2182	0.00
28/11/2008	€ / R On 12-December-08	8.65	Put	Currency Future	6	6	6	6	0.00
28/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	6	6	6	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	8.55	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	9.75	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	9.50	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	6		6	6	6	0.00
28/11/2008	€ / R On 12-December-08	9.55	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	8.40	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	7.90	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	8.65	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	9.75	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	9.50	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	20		22	20	22	0.00
28/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	20		22	20	22	0.00

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	7.75	Call	Currency Future	20	22	20	22	0.00
28/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	20	22	20	22	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	20	22	20	22	0.00
28/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	20	22	20	22	0.00
28/11/2008	€ / R On 12-December-08	9.55	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	8.40	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	7.90	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	8.65	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	9.75	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	9.50	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1856	1846	1856	1846	0.00
28/11/2008	€ / R On 16-March-09	8.30	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	8.20	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2977	2993	2977	2993	0.00

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	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2977	2993	2977	2993	0.00
28/11/2008	€ / R On 16-March-09	8.30	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	8.20	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	28	27	28	27	0.00
28/11/2008	€ / R On 16-March-09	8.30	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	8.20	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2201	2215	2201	2215	0.00

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	7.00	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	2201	2215	2201	2215	0.00
28/11/2008	€ / R On 16-March-09	8.30	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	8.20	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	52	49	52	49	0.00
28/11/2008	€ / R On 16-March-09	8.60	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	6.25	Call	Currency Future	420	421	420	421	0.00
28/11/2008	€ / R On 16-March-09	6.00	Call	Currency Future	420	421	420	421	0.00

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	8.60	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	6.25	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 16-March-09	6.00	Put	Currency Future	1470	1456	1470	1456	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2864	2876	2864	2876	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	18	20	18	20	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1954	1944	1954	1944	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	9	11	9	11	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2745	2735	2745	2735	0.00
28/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	3	4	3	4	0.00
28/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3540	3528	3540	3528	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2879	2895	2879	2895	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	30	29	30	29	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2106	2120	2106	2120	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	57	55	57	55	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	402	403	402	403	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1552	1538	1552	1538	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	209	211	209	211	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2960	2946	2960	2946	0.00

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	7.25	Call	Currency Future	141	147	141	147	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3692	3681	3692	3681	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	16	18	16	18	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	16	18	16	18	0.00
28/11/2008	€ / R On 12-December-08	8.80	Call	Currency Future	16	18	16	18	0.00
28/11/2008	€ / R On 12-December-08	8.70	Call	Currency Future	16	18	16	18	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	16	18	16	18	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2102	2092	2102	2092	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2102	2092	2102	2092	0.00
28/11/2008	€ / R On 12-December-08	8.80	Put	Currency Future	2102	2092	2102	2092	0.00
28/11/2008	€ / R On 12-December-08	8.70	Put	Currency Future	2102	2092	2102	2092	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2102	2092	2102	2092	0.00
28/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2733	2747	2733	2747	0.00
28/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2733	2747	2733	2747	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2733	2747	2733	2747	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2733	2747	2733	2747	0.00
28/11/2008	€ / R On 16-March-09	8.80	Call	Currency Future	2733	2747	2733	2747	0.00
28/11/2008	€ / R On 16-March-09	8.70	Call	Currency Future	2733	2747	2733	2747	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2733	2747	2733	2747	0.00
28/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	34	32	34	32	0.00
28/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	34	32	34	32	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	34	32	34	32	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	34	32	34	32	0.00
28/11/2008	€ / R On 16-March-09	8.80	Put	Currency Future	34	32	34	32	0.00
28/11/2008	€ / R On 16-March-09	8.70	Put	Currency Future	34	32	34	32	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	34	32	34	32	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	1965	1980	1965	1980	0.00
28/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	1965	1980	1965	1980	0.00
28/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	1965	1980	1965	1980	0.00

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	8.45	Call	Currency Future	1965	1980	1965	1980	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	1965	1980	1965	1980	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	66	64	66	64	0.00
28/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	66	64	66	64	0.00
28/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	66	64	66	64	0.00
28/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	66	64	66	64	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	66	64	66	64	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	270	272	270	272	0.00
28/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	270	272	270	272	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	270	272	270	272	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	270	272	270	272	0.00
28/11/2008	€ / R On 16-March-09	8.80	Call	Currency Future	270	272	270	272	0.00
28/11/2008	€ / R On 16-March-09	8.70	Call	Currency Future	270	272	270	272	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	270	272	270	272	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2371	2357	2371	2357	0.00
28/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2371	2357	2371	2357	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2371	2357	2371	2357	0.00
28/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2371	2357	2371	2357	0.00
28/11/2008	€ / R On 16-March-09	8.80	Put	Currency Future	2371	2357	2371	2357	0.00
28/11/2008	€ / R On 16-March-09	8.70	Put	Currency Future	2371	2357	2371	2357	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2371	2357	2371	2357	0.00
28/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	198	200	198	200	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	198	200	198	200	0.00
28/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	198	200	198	200	0.00
28/11/2008	€ / R On 16-March-09	8.70	Call	Currency Future	198	200	198	200	0.00
28/11/2008	€ / R On 16-March-09	8.80	Call	Currency Future	198	200	198	200	0.00
28/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	198	200	198	200	0.00
28/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3099	3084	3099	3084	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3099	3084	3099	3084	0.00

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	8.50	Put	Currency Future	3099	3084	3099	3084	0.00
28/11/2008	€ / R On 16-March-09	8.70	Put	Currency Future	3099	3084	3099	3084	0.00
28/11/2008	€ / R On 16-March-09	8.80	Put	Currency Future	3099	3084	3099	3084	0.00
28/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3099	3084	3099	3084	0.00
28/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	671	678	671	678	0.00
28/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	671	678	671	678	0.00
28/11/2008	€ / R On 12-June-09	8.55	Call	Currency Future	671	678	671	678	0.00
28/11/2008	€ / R On 12-June-09	8.45	Call	Currency Future	671	678	671	678	0.00
28/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	671	678	671	678	0.00
28/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1429	1419	1429	1419	0.00
28/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1429	1419	1429	1419	0.00
28/11/2008	€ / R On 12-June-09	8.55	Put	Currency Future	1429	1419	1429	1419	0.00
28/11/2008	€ / R On 12-June-09	8.45	Put	Currency Future	1429	1419	1429	1419	0.00
28/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1429	1419	1429	1419	0.00
28/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	637	644	637	644	0.00
28/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	637	644	637	644	0.00
28/11/2008	€ / R On 12-June-09	9.05	Call	Currency Future	637	644	637	644	0.00
28/11/2008	€ / R On 12-June-09	8.95	Call	Currency Future	637	644	637	644	0.00
28/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	637	644	637	644	0.00
28/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1495	1485	1495	1485	0.00
28/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1495	1485	1495	1485	0.00
28/11/2008	€ / R On 12-June-09	9.05	Put	Currency Future	1495	1485	1495	1485	0.00
28/11/2008	€ / R On 12-June-09	8.95	Put	Currency Future	1495	1485	1495	1485	0.00
28/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1495	1485	1495	1485	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2615	2627	2615	2627	0.00
28/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2615	2627	2615	2627	0.00
28/11/2008	€ / R On 12-December-08	8.70	Call	Currency Future	2615	2627	2615	2627	0.00
28/11/2008	€ / R On 12-December-08	8.80	Call	Currency Future	2615	2627	2615	2627	0.00
28/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2615	2627	2615	2627	0.00

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	9.00	Put	Currency Future	1		1	1	1	0.00
28/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1		1	1	1	0.00
28/11/2008	€ / R On 12-December-08	8.70	Put	Currency Future	1		1	1	1	0.00
28/11/2008	€ / R On 12-December-08	8.80	Put	Currency Future	1		1	1	1	0.00
28/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1		1	1	1	0.00
28/11/2008	€ / R On 12-December-08	235.00	Call	Currency Future	1824		1837	1824	1837	0.00
28/11/2008	€ / R On 12-December-08	235.00	Put	Currency Future	10		11	10	11	0.00
28/11/2008	€ / R On 12-December-08	240.50	Call	Currency Future	15		17	15	17	0.00
28/11/2008	€ / R On 12-December-08	240.50	Put	Currency Future	2201		2191	2201	2191	0.00
28/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	7		9	7	9	0.00
28/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2994		2983	2994	2983	0.00
28/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2		3	2	3	0.00
28/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	3788		3777	3788	3777	0.00
28/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2635		2649	2635	2649	0.00
28/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	36		34	36	34	0.00
28/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	1871		1887	1871	1887	0.00
28/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	72		71	72	71	0.00
28/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	191		193	191	193	0.00
28/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	3192		3177	3192	3177	0.00
28/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	120		126	120	126	0.00
28/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3921		3910	3921	3910	0.00
28/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	816		824	816	824	0.00
28/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1174		1165	1174	1165	0.00
28/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	637		644	637	644	0.00
28/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1495		1485	1495	1485	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 05-February-09			Index Future	288.4200		289.8680	288.4230	289.8680	607.00
28/11/2008	ALBI On 05-February-09			Index Future	288.4200		289.8680	288.4230	289.8680	607.00

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	ALBI On 05-February-09			Index Future	288.4200	289.8680	288.4230	289.8680	607.00
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 05-February-09			Index Future	288.4200	289.8680	288.4230	289.8680	607.00
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 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 07-May-09			Index Future	296.6000	298.0820	296.5990	298.0820	0.00
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 07-May-09			Index Future	296.6000	298.0820	296.5990	298.0820	0.00
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 07-May-09			Index Future	296.6000	298.0820	296.5990	298.0820	0.00
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 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	ALBI On 06-August-09			Index Future	301.3500	302.6080	301.3490	302.6080	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	ALBI On 06-August-09			Index Future	301.3500	302.6080	301.3490	302.6080	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	ALBI On 06-August-09			Index Future	301.3500	302.6080	301.3490	302.6080	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	ALBI On 06-August-09			Index Future	301.3500	302.6080	301.3490	302.6080	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 05-February-09			Index Future	121.5700	121.8110	121.5710	121.8110	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 05-February-09			Index Future	121.5700	121.8110	121.5710	121.8110	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 05-February-09			Index Future	121.5700	121.8110	121.5710	121.8110	0.00
28/11/2008	CRD1 On 05-February-09			Index Future	121.5700	121.8110	121.5710	121.8110	0.00

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 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
28/11/2008	CRD1 On 07-May-09			Index Future	125.0600	125.3100	125.0630	125.3100	0.00
28/11/2008	CRD1 On 07-May-09			Index Future	125.0600	125.3100	125.0630	125.3100	0.00
28/11/2008	CRD1 On 07-May-09			Index Future	125.0600	125.3100	125.0630	125.3100	0.00
28/11/2008	CRD1 On 07-May-09			Index Future	125.0600	125.3100	125.0630	125.3100	0.00
28/11/2008	CRD1 On 07-May-09			Index Future	125.0600	125.3100	125.0630	125.3100	0.00
28/11/2008	CRD1 On 07-May-09			Index Future	125.0600	125.3100	125.0630	125.3100	0.00
28/11/2008	CRD1 On 07-May-09			Index Future	125.0600	125.3100	125.0630	125.3100	0.00
28/11/2008	CRD1 On 06-August-09			Index Future	128.4500	128.7030	128.4520	128.7030	2.00
28/11/2008	CRD1 On 06-August-09			Index Future	128.4500	128.7030	128.4520	128.7030	2.00
28/11/2008	CRD1 On 06-August-09			Index Future	128.4500	128.7030	128.4520	128.7030	2.00
28/11/2008	CRD1 On 06-August-09			Index Future	128.4500	128.7030	128.4520	128.7030	2.00
28/11/2008	CRD1 On 06-August-09			Index Future	128.4500	128.7030	128.4520	128.7030	2.00
28/11/2008	CRD1 On 06-August-09			Index Future	128.4500	128.7030	128.4520	128.7030	2.00
28/11/2008	CRD1 On 06-August-09			Index Future	128.4500	128.7030	128.4520	128.7030	2.00
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 05-February-09			jGovi	290.3100	291.6290	290.3105	291.6290	509.00
28/11/2008	GOVI On 05-February-09			jGovi	290.3100	291.6290	290.3105	291.6290	509.00
28/11/2008	GOVI On 05-February-09			jGovi	290.3100	291.6290	290.3105	291.6290	509.00
28/11/2008	GOVI On 05-February-09			jGovi	290.3100	291.6290	290.3105	291.6290	509.00
28/11/2008	GOVI On 05-February-09			jGovi	290.3100	291.6290	290.3105	291.6290	509.00
28/11/2008	GOVI On 05-February-09			jGovi	290.3100	291.6290	290.3105	291.6290	509.00
28/11/2008	GOVI On 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 07-May-09			jGovi	298.6500	300.0050	298.6510	300.0050	0.00
28/11/2008	GOVI On 07-May-09			jGovi	298.6500	300.0050	298.6510	300.0050	0.00

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	GOVI On 07-May-09			jGovi	298.6500	300.0050	298.6510	300.0050	0.00
28/11/2008	GOVI On 07-May-09			jGovi	298.6500	300.0050	298.6510	300.0050	0.00
28/11/2008	GOVI On 07-May-09			jGovi	298.6500	300.0050	298.6510	300.0050	0.00
28/11/2008	GOVI On 07-May-09			jGovi	298.6500	300.0050	298.6510	300.0050	0.00
28/11/2008	GOVI On 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	GOVI On 06-August-09			jGovi	306.7400	308.1300	306.7425	308.1300	0.00
28/11/2008	GOVI On 06-August-09			jGovi	306.7400	308.1300	306.7425	308.1300	0.00
28/11/2008	GOVI On 06-August-09			jGovi	306.7400	308.1300	306.7425	308.1300	0.00
28/11/2008	GOVI On 06-August-09			jGovi	306.7400	308.1300	306.7425	308.1300	0.00
28/11/2008	GOVI On 06-August-09			jGovi	306.7400	308.1300	306.7425	308.1300	0.00
28/11/2008	GOVI On 06-August-09			jGovi	306.7400	308.1300	306.7425	308.1300	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 05-February-09			Index Future	339.6300	339.6270	339.6270	339.6270	1.00
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 05-February-09			Index Future	339.6300	339.6270	339.6270	339.6270	1.00
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 05-February-09			Index Future	339.6300	339.6270	339.6270	339.6270	1.00
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 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	ILBI On 07-May-09			Index Future	349.3900	349.3920	349.3920	349.3920	0.00
28/11/2008	ILBI On 07-May-09			Index Future	349.3900	349.3920	349.3920	349.3920	0.00
28/11/2008	ILBI On 07-May-09			Index Future	349.3900	349.3920	349.3920	349.3920	0.00
28/11/2008	ILBI On 07-May-09			Index Future	349.3900	349.3920	349.3920	349.3920	0.00
28/11/2008	ILBI On 07-May-09			Index Future	349.3900	349.3920	349.3920	349.3920	0.00
28/11/2008	ILBI On 07-May-09			Index Future	349.3900	349.3920	349.3920	349.3920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	J153 On 31-August-10			jSwap	9.6100	9.5540	0.0382	0.0373	0.00
28/11/2008	J153 On 31-August-10			jSwap	9.6100	9.5540	0.0382	0.0373	0.00
28/11/2008	J153 On 31-August-10			jSwap	9.6100	9.5540	0.0382	0.0373	0.00
28/11/2008	J153 On 31-August-10			jSwap	9.6100	9.5540	0.0382	0.0373	0.00
28/11/2008	J153 On 31-August-10			jSwap	9.6100	9.5540	0.0382	0.0373	0.00
28/11/2008	J153 On 31-August-10			jSwap	9.6100	9.5540	0.0382	0.0373	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	J157 On 15-September-15			jSwap	8.7200	8.5840	0.0279	0.0351	0.00
28/11/2008	J157 On 15-September-15			jSwap	8.7200	8.5840	0.0279	0.0351	0.00
28/11/2008	J157 On 15-September-15			jSwap	8.7200	8.5840	0.0279	0.0351	0.00
28/11/2008	J157 On 15-September-15			jSwap	8.7200	8.5840	0.0279	0.0351	0.00
28/11/2008	J157 On 15-September-15			jSwap	8.7200	8.5840	0.0279	0.0351	0.00
28/11/2008	J157 On 15-September-15			jSwap	8.7200	8.5840	0.0279	0.0351	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	J186 On 21-December-26			jSwap	8.0400	7.9330	0.0526	0.0426	0.00
28/11/2008	J186 On 21-December-26			jSwap	8.0400	7.9330	0.0526	0.0426	0.00
28/11/2008	J186 On 21-December-26			jSwap	8.0400	7.9330	0.0526	0.0426	0.00
28/11/2008	J186 On 21-December-26			jSwap	8.0400	7.9330	0.0526	0.0426	0.00
28/11/2008	J186 On 21-December-26			jSwap	8.0400	7.9330	0.0526	0.0426	0.00
28/11/2008	J186 On 21-December-26			jSwap	8.0400	7.9330	0.0526	0.0426	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

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	J201 On 22-December-14			jSwap	8.9100	8.7890	0.0714	0.0654	0.00
28/11/2008	J201 On 22-December-14			jSwap	8.9100	8.7890	0.0714	0.0654	0.00
28/11/2008	J201 On 22-December-14			jSwap	8.9100	8.7890	0.0714	0.0654	0.00
28/11/2008	J201 On 22-December-14			jSwap	8.9100	8.7890	0.0714	0.0654	0.00
28/11/2008	J201 On 22-December-14			jSwap	8.9100	8.7890	0.0714	0.0654	0.00
28/11/2008	J201 On 22-December-14			jSwap	8.9100	8.7890	0.0714	0.0654	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	J203 On 15-September-17			jSwap	8.6700	8.5360	0.0734	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	J203 On 15-September-17			jSwap	8.6700	8.5360	0.0734	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	J203 On 15-September-17			jSwap	8.6700	8.5360	0.0734	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	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	J204 On 21-December-18			jSwap	8.7400	8.6010	0.0877	0.0783	0.00
28/11/2008	J204 On 21-December-18			jSwap	8.7400	8.6010	0.0877	0.0783	0.00
28/11/2008	J204 On 21-December-18			jSwap	8.7400	8.6010	0.0877	0.0783	0.00
28/11/2008	J204 On 21-December-18			jSwap	8.7400	8.6010	0.0877	0.0783	0.00
28/11/2008	J204 On 21-December-18			jSwap	8.7400	8.6010	0.0877	0.0783	0.00
28/11/2008	J204 On 21-December-18			jSwap	8.7400	8.6010	0.0877	0.0783	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	J207 On 15-January-20			jSwap	8.6300	8.4850	0.0467	0.0364	0.00
28/11/2008	J207 On 15-January-20			jSwap	8.6300	8.4850	0.0467	0.0364	0.00
28/11/2008	J207 On 15-January-20			jSwap	8.6300	8.4850	0.0467	0.0364	0.00

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	J207 On 15-January-20			jSwap	8.6300	8.4850	0.0467	0.0364	0.00
28/11/2008	J207 On 15-January-20			jSwap	8.6300	8.4850	0.0467	0.0364	0.00
28/11/2008	J207 On 15-January-20			jSwap	8.6300	8.4850	0.0467	0.0364	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	JBAR On 21-December-05			jBar	12.0600	12.0750	12.0580	12.0750	0.00
28/11/2008	JBAR On 21-December-05			jBar	12.0600	12.0750	12.0580	12.0750	0.00
28/11/2008	JBAR On 21-December-05			jBar	12.0600	12.0750	12.0580	12.0750	0.00
28/11/2008	JBAR On 21-December-05			jBar	12.0600	12.0750	12.0580	12.0750	0.00
28/11/2008	JBAR On 21-December-05			jBar	12.0600	12.0750	12.0580	12.0750	0.00
28/11/2008	JBAR On 21-December-05			jBar	12.0600	12.0750	12.0580	12.0750	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 05-February-09			jFra	10.9900	10.9810	0.0267	0.0267	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 05-February-09			jFra	10.9900	10.9810	0.0267	0.0267	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 05-February-09			jFra	10.9900	10.9810	0.0267	0.0267	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 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 07-May-09			jFra	9.3700	9.3050	0.0228	0.0227	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 07-May-09			jFra	9.3700	9.3050	0.0228	0.0227	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 07-May-09			jFra	9.3700	9.3050	0.0228	0.0227	0.00
28/11/2008	JFRA On 07-May-09			jFra	9.3700	9.3050	0.0228	0.0227	0.00

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	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 06-August-09			jFra	8.4200	8.3420	0.0206	0.0204	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 06-August-09			jFra	8.4200	8.3420	0.0206	0.0204	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 06-August-09			jFra	8.4200	8.3420	0.0206	0.0204	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 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	JFRA On 05-November-09			jFra	7.8400	7.7700	0.0192	0.0190	0.00
28/11/2008	JFRA On 05-November-09			jFra	7.8400	7.7700	0.0192	0.0190	0.00
28/11/2008	JFRA On 05-November-09			jFra	7.8400	7.7700	0.0192	0.0190	0.00
28/11/2008	JFRA On 05-November-09			jFra	7.8400	7.7700	0.0192	0.0190	0.00
28/11/2008	JFRA On 05-November-09			jFra	7.8400	7.7700	0.0192	0.0190	0.00
28/11/2008	JFRA On 05-November-09			jFra	7.8400	7.7700	0.0192	0.0190	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 05-February-09			jNote	8.5600	8.4750	0.1547	0.1533	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 05-February-09			jNote	8.5600	8.4750	0.1547	0.1533	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 05-February-09			jNote	8.5600	8.4750	0.1547	0.1533	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 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 07-May-09			jNote	8.1600	8.0560	0.1486	0.1468	0.00
28/11/2008	JN02 On 07-May-09			jNote	8.1600	8.0560	0.1486	0.1468	0.00

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	JN02 On 07-May-09			jNote	8.1600	8.0560	0.1486	0.1468	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 07-May-09			jNote	8.1600	8.0560	0.1486	0.1468	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 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	JN02 On 06-August-09			jNote	8.0000	7.8700	0.1461	0.1439	0.00
28/11/2008	JN02 On 06-August-09			jNote	8.0000	7.8700	0.1461	0.1439	0.00
28/11/2008	JN02 On 06-August-09			jNote	8.0000	7.8700	0.1461	0.1439	0.00
28/11/2008	JN02 On 06-August-09			jNote	8.0000	7.8700	0.1461	0.1439	0.00
28/11/2008	JN02 On 06-August-09			jNote	8.0000	7.8700	0.1461	0.1439	0.00
28/11/2008	JN02 On 06-August-09			jNote	8.0000	7.8700	0.1461	0.1439	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 05-February-09			jNote	8.3600	8.2280	0.3381	0.3337	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 05-February-09			jNote	8.3600	8.2280	0.3381	0.3337	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 05-February-09			jNote	8.3600	8.2280	0.3381	0.3337	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 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 07-May-09			jNote	8.2000	8.0580	0.3327	0.3281	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 07-May-09			jNote	8.2000	8.0580	0.3327	0.3281	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 07-May-09			jNote	8.2000	8.0580	0.3327	0.3281	0.00
28/11/2008	JN05 On 07-May-09			jNote	8.2000	8.0580	0.3327	0.3281	0.00

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	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	JN05 On 06-August-09			jNote	8.1300	7.9890	0.3322	0.3274	0.00
28/11/2008	JN05 On 06-August-09			jNote	8.1300	7.9890	0.3322	0.3274	0.00
28/11/2008	JN05 On 06-August-09			jNote	8.1300	7.9890	0.3322	0.3274	0.00
28/11/2008	JN05 On 06-August-09			jNote	8.1300	7.9890	0.3322	0.3274	0.00
28/11/2008	JN05 On 06-August-09			jNote	8.1300	7.9890	0.3322	0.3274	0.00
28/11/2008	JN05 On 06-August-09			jNote	8.1300	7.9890	0.3322	0.3274	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 05-February-09			jNote	8.3100	8.1620	0.5588	0.5525	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 05-February-09			jNote	8.3100	8.1620	0.5588	0.5525	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 05-February-09			jNote	8.3100	8.1620	0.5588	0.5525	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 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 07-May-09			jNote	8.1900	8.0440	0.5540	0.5478	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 07-May-09			jNote	8.1900	8.0440	0.5540	0.5478	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 07-May-09			jNote	8.1900	8.0440	0.5540	0.5478	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 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	JN10 On 06-August-09			jNote	8.1200	7.9820	0.5513	0.5453	0.00
28/11/2008	JN10 On 06-August-09			jNote	8.1200	7.9820	0.5513	0.5453	0.00

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	JN10 On 06-August-09			jNote	8.1200	7.9820	0.5513	0.5453	0.00
28/11/2008	JN10 On 06-August-09			jNote	8.1200	7.9820	0.5513	0.5453	0.00
28/11/2008	JN10 On 06-August-09			jNote	8.1200	7.9820	0.5513	0.5453	0.00
28/11/2008	JN10 On 06-August-09			jNote	8.1200	7.9820	0.5513	0.5453	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 30-January-09			jRod	12.0000	12.0070	0.0107	0.0101	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 30-January-09			jRod	12.0000	12.0070	0.0107	0.0101	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 30-January-09			jRod	12.0000	12.0070	0.0107	0.0101	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 30-January-09			jRod	12.0000	12.0070	0.0107	0.0101	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 27-February-09			jRod	12.0600	11.9340	0.0108	0.0196	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 27-February-09			jRod	12.0600	11.9340	0.0108	0.0196	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 27-February-09			jRod	12.0600	11.9340	0.0108	0.0196	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 27-February-09			jRod	12.0600	11.9340	0.0108	0.0196	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 31-March-09			jRod	11.8900	11.8910	0.0199	0.0193	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 31-March-09			jRod	11.8900	11.8910	0.0199	0.0193	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 31-March-09			jRod	11.8900	11.8910	0.0199	0.0193	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 31-March-09			jRod	11.8900	11.8910	0.0199	0.0193	0.00

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 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 30-April-09			jRod	11.7600	11.7610	0.0190	0.0184	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 30-April-09			jRod	11.7600	11.7610	0.0190	0.0184	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 30-April-09			jRod	11.7600	11.7610	0.0190	0.0184	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 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 29-May-09			jRod	11.5700	11.6490	0.0181	0.0269	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 29-May-09			jRod	11.5700	11.6490	0.0181	0.0269	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 29-May-09			jRod	11.5700	11.6490	0.0181	0.0269	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 29-May-09			jRod	11.5700	11.6490	0.0181	0.0269	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 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
28/11/2008	JROD On 30-June-09			jRod	11.4800	11.4770	0.0261	0.0254	0.00
28/11/2008	JROD On 30-June-09			jRod	11.4800	11.4770	0.0261	0.0254	0.00
28/11/2008	JROD On 30-June-09			jRod	11.4800	11.4770	0.0261	0.0254	0.00
28/11/2008	JROD On 30-June-09			jRod	11.4800	11.4770	0.0261	0.0254	0.00
28/11/2008	JROD On 30-June-09			jRod	11.4800	11.4770	0.0261	0.0254	0.00
28/11/2008	JROD On 30-June-09			jRod	11.4800	11.4770	0.0261	0.0254	0.00
28/11/2008	JROD On 30-June-09			jRod	11.4800	11.4770	0.0261	0.0254	0.00
28/11/2008	JROD On 28-November-08			jRod	11.8000	11.8000	11.6700	11.8000	0.00
28/11/2008	JROD On 28-November-08			jRod	11.8000	11.8000	11.6700	11.8000	0.00
28/11/2008	JROD On 28-November-08			jRod	11.8000	11.8000	11.6700	11.8000	0.00
28/11/2008	JROD On 28-November-08			jRod	11.8000	11.8000	11.6700	11.8000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2008	JROD On 28-November-08			jRod	11.8000	11.8000	11.6700	11.8000	0.00
28/11/2008	JROD On 28-November-08			jRod	11.8000	11.8000	11.6700	11.8000	0.00
28/11/2008	JROD On 28-November-08			jRod	11.8000	11.8000	11.6700	11.8000	0.00
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	JROD On 31-December-08			jRod	11.8700	11.8760	0.0106	0.0100	0.00
28/11/2008	JROD On 31-December-08			jRod	11.8700	11.8760	0.0106	0.0100	0.00
28/11/2008	JROD On 31-December-08			jRod	11.8700	11.8760	0.0106	0.0100	0.00
28/11/2008	JROD On 31-December-08			jRod	11.8700	11.8760	0.0106	0.0100	0.00
28/11/2008	JROD On 31-December-08			jRod	11.8700	11.8760	0.0106	0.0100	0.00
28/11/2008	JROD On 31-December-08			jRod	11.8700	11.8760	0.0106	0.0100	0.00
28/11/2008	JROD On 31-December-08			jRod	11.8700	11.8760	0.0106	0.0100	0.00
28/11/2008	JROD On 31-December-08			jRod	11.8700	11.8760	0.0106	0.0100	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 05-February-09			Index Future	277.6600	279.6300	277.6640	279.6300	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 05-February-09			Index Future	277.6600	279.6300	277.6640	279.6300	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 05-February-09			Index Future	277.6600	279.6300	277.6640	279.6300	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 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 07-May-09			Index Future	285.6400	287.6620	285.6410	287.6620	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 07-May-09			Index Future	285.6400	287.6620	285.6410	287.6620	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 07-May-09			Index Future	285.6400	287.6620	285.6410	287.6620	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 07-May-09			Index Future	285.6400	287.6620	285.6410	287.6620	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 07-May-09			Index Future	285.6400	287.6620	285.6410	287.6620	0.00

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	OTH1 On 06-August-09			Index Future	293.3800	295.4530	293.3800	295.4530	3.00
28/11/2008	OTH1 On 06-August-09			Index Future	293.3800	295.4530	293.3800	295.4530	3.00
28/11/2008	OTH1 On 06-August-09			Index Future	293.3800	295.4530	293.3800	295.4530	3.00
28/11/2008	OTH1 On 06-August-09			Index Future	293.3800	295.4530	293.3800	295.4530	3.00
28/11/2008	OTH1 On 06-August-09			Index Future	293.3800	295.4530	293.3800	295.4530	3.00
28/11/2008	OTH1 On 06-August-09			Index Future	293.3800	295.4530	293.3800	295.4530	3.00
28/11/2008	OTH1 On 06-August-09			Index Future	293.3800	295.4530	293.3800	295.4530	3.00
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	4514.00
28/11/2008	R153 On 05-February-09			Bond Future	7.8900	7.8140	113.1645	113.2760	4514.00
28/11/2008	R153 On 05-February-09			Bond Future	7.8900	7.8140	113.1645	113.2760	4514.00
28/11/2008	R153 On 05-February-09			Bond Future	7.8900	7.8140	113.1645	113.2760	4514.00
28/11/2008	R153 On 05-February-09			Bond Future	7.8900	7.8140	113.1645	113.2760	4514.00
28/11/2008	R153 On 05-February-09			Bond Future	7.8900	7.8140	113.1645	113.2760	4514.00
28/11/2008	R153 On 05-February-09			Bond Future	7.8900	7.8140	113.1645	113.2760	4514.00
28/11/2008	R153 On 05-February-09			Bond Future	7.8900	7.8140	113.1645	113.2760	4514.00
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 07-May-09			Bond Future	7.2700	7.1790	109.5507	109.6639	0.00
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 07-May-09			Bond Future	7.2700	7.1790	109.5507	109.6639	0.00
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 07-May-09			Bond Future	7.2700	7.1790	109.5507	109.6639	0.00
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 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 06-August-09			Bond Future	6.7100	6.6030	112.1033	112.2166	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 06-August-09			Bond Future	6.7100	6.6030	112.1033	112.2166	0.00

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	R153 On 06-August-09			Bond Future	6.7100	6.6030	112.1033	112.2166	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 06-August-09			Bond Future	6.7100	6.6030	112.1033	112.2166	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	R157 On 05-February-09			Bond Future	8.1700	8.0880	132.2354	132.7347	15166.00
28/11/2008	R157 On 05-February-09			Bond Future	8.1700	8.0880	132.2354	132.7347	15166.00
28/11/2008	R157 On 05-February-09			Bond Future	8.1700	8.0880	132.2354	132.7347	15166.00
28/11/2008	R157 On 05-February-09			Bond Future	8.1700	8.0880	132.2354	132.7347	15166.00
28/11/2008	R157 On 05-February-09			Bond Future	8.1700	8.0880	132.2354	132.7347	15166.00
28/11/2008	R157 On 05-February-09			Bond Future	8.1700	8.0880	132.2354	132.7347	15166.00
28/11/2008	R157 On 05-February-09			Bond Future	8.1700	8.0880	132.2354	132.7347	15166.00
28/11/2008	R157 On 05-February-09			Bond Future	8.1700	8.0880	132.2354	132.7347	15166.00
28/11/2008	R157 On 07-May-09			Bond Future	8.0300	7.9400	128.8803	129.3900	1624.00
28/11/2008	R157 On 07-May-09			Bond Future	8.0300	7.9400	128.8803	129.3900	1624.00
28/11/2008	R157 On 07-May-09			Bond Future	8.0300	7.9400	128.8803	129.3900	1624.00
28/11/2008	R157 On 07-May-09			Bond Future	8.0300	7.9400	128.8803	129.3900	1624.00
28/11/2008	R157 On 07-May-09			Bond Future	8.0300	7.9400	128.8803	129.3900	1624.00
28/11/2008	R157 On 07-May-09			Bond Future	8.0300	7.9400	128.8803	129.3900	1624.00
28/11/2008	R157 On 07-May-09			Bond Future	8.0300	7.9400	128.8803	129.3900	1624.00
28/11/2008	R157 On 07-May-09			Bond Future	8.0300	7.9400	128.8803	129.3900	1624.00
28/11/2008	R157 On 06-August-09			Bond Future	7.9400	7.8500	131.9168	132.4331	5000.00
28/11/2008	R157 On 06-August-09			Bond Future	7.9400	7.8500	131.9168	132.4331	5000.00
28/11/2008	R157 On 06-August-09			Bond Future	7.9400	7.8500	131.9168	132.4331	5000.00
28/11/2008	R157 On 06-August-09			Bond Future	7.9400	7.8500	131.9168	132.4331	5000.00
28/11/2008	R157 On 06-August-09			Bond Future	7.9400	7.8500	131.9168	132.4331	5000.00
28/11/2008	R157 On 06-August-09			Bond Future	7.9400	7.8500	131.9168	132.4331	5000.00
28/11/2008	R157 On 06-August-09			Bond Future	7.9400	7.8500	131.9168	132.4331	5000.00
28/11/2008	R157 On 06-August-09			Bond Future	7.9400	7.8500	131.9168	132.4331	5000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	2984	3279	2984	3279	850.00
28/11/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	2984	3279	2984	3279	850.00
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	8.00	Call	Option on Bond Future	2984	3279	2984	3279	850.00
28/11/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	2984	3279	2984	3279	850.00
28/11/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	2984	3279	2984	3279	850.00
28/11/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	2984	3279	2984	3279	850.00
28/11/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	2984	3279	2984	3279	850.00
28/11/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	2984	3279	2984	3279	850.00
28/11/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	2534	2329	2534	2329	0.00
28/11/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	2534	2329	2534	2329	0.00
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 05-February-09	8.00	Put	Option on Bond Future	2534	2329	2534	2329	0.00
28/11/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	2534	2329	2534	2329	0.00
28/11/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	2534	2329	2534	2329	0.00
28/11/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	2534	2329	2534	2329	0.00
28/11/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	2534	2329	2534	2329	0.00
28/11/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	2534	2329	2534	2329	0.00
28/11/2008	R186 On 05-February-09			Bond Future	8.1800	8.0880	123.0264	124.0354	2830.00
28/11/2008	R186 On 05-February-09			Bond Future	8.1800	8.0880	123.0264	124.0354	2830.00
28/11/2008	R186 On 05-February-09			Bond Future	8.1800	8.0880	123.0264	124.0354	2830.00
28/11/2008	R186 On 05-February-09			Bond Future	8.1800	8.0880	123.0264	124.0354	2830.00
28/11/2008	R186 On 05-February-09			Bond Future	8.1800	8.0880	123.0264	124.0354	2830.00
28/11/2008	R186 On 05-February-09			Bond Future	8.1800	8.0880	123.0264	124.0354	2830.00
28/11/2008	R186 On 05-February-09			Bond Future	8.1800	8.0880	123.0264	124.0354	2830.00
28/11/2008	R186 On 05-February-09			Bond Future	8.1800	8.0880	123.0264	124.0354	2830.00
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 07-May-09			Bond Future	8.0900	7.9970	126.4752	127.5100	0.00

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 07-May-09			Bond Future	8.0900	7.9970	126.4752	127.5100	0.00
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 07-May-09			Bond Future	8.0900	7.9970	126.4752	127.5100	0.00
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 07-May-09			Bond Future	8.0900	7.9970	126.4752	127.5100	0.00
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	2500.00
28/11/2008	R186 On 06-August-09			Bond Future	8.0400	7.9420	124.2902	125.3457	2500.00
28/11/2008	R186 On 06-August-09			Bond Future	8.0400	7.9420	124.2902	125.3457	2500.00
28/11/2008	R186 On 06-August-09			Bond Future	8.0400	7.9420	124.2902	125.3457	2500.00
28/11/2008	R186 On 06-August-09			Bond Future	8.0400	7.9420	124.2902	125.3457	2500.00
28/11/2008	R186 On 06-August-09			Bond Future	8.0400	7.9420	124.2902	125.3457	2500.00
28/11/2008	R186 On 06-August-09			Bond Future	8.0400	7.9420	124.2902	125.3457	2500.00
28/11/2008	R186 On 06-August-09			Bond Future	8.0400	7.9420	124.2902	125.3457	2500.00
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 05-February-09			Bond Future	11.8900	11.9080	104.3882	104.3870	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 05-February-09			Bond Future	11.8900	11.9080	104.3882	104.3870	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 05-February-09			Bond Future	11.8900	11.9080	104.3882	104.3870	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 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 07-May-09			Bond Future	11.0100	11.0060	101.6263	101.6263	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 07-May-09			Bond Future	11.0100	11.0060	101.6263	101.6263	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 07-May-09			Bond Future	11.0100	11.0060	101.6263	101.6263	0.00

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	R196 On 07-May-09			Bond Future	11.0100	11.0060	101.6263	101.6263	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	R201 On 05-February-09			Bond Future	8.1800	8.1040	103.8252	104.1753	2.00
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 05-February-09			Bond Future	8.1800	8.1040	103.8252	104.1753	2.00
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 05-February-09			Bond Future	8.1800	8.1040	103.8252	104.1753	2.00
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 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 07-May-09			Bond Future	8.0000	7.9210	106.7361	107.0958	0.00
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 07-May-09			Bond Future	8.0000	7.9210	106.7361	107.0958	0.00
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 07-May-09			Bond Future	8.0000	7.9210	106.7361	107.0958	0.00
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 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 06-August-09			Bond Future	7.8900	7.8020	104.9475	105.3137	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 06-August-09			Bond Future	7.8900	7.8020	104.9475	105.3137	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 06-August-09			Bond Future	7.8900	7.8020	104.9475	105.3137	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 06-August-09			Bond Future	7.8900	7.8020	104.9475	105.3137	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 06-August-09			Bond Future	7.8900	7.8020	104.9475	105.3137	0.00
28/11/2008	R203 On 05-February-09			Bond Future	8.2400	8.1440	103.4333	104.0066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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 05-February-09			Bond Future	8.2400	8.1440	103.4333	104.0066	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 05-February-09			Bond Future	8.2400	8.1440	103.4333	104.0066	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 05-February-09			Bond Future	8.2400	8.1440	103.4333	104.0066	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 07-May-09			Bond Future	8.1100	8.0100	102.1316	102.7230	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 07-May-09			Bond Future	8.1100	8.0100	102.1316	102.7230	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 07-May-09			Bond Future	8.1100	8.0100	102.1316	102.7230	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 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 06-August-09			Bond Future	8.0300	7.9250	104.6651	105.2651	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 06-August-09			Bond Future	8.0300	7.9250	104.6651	105.2651	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 06-August-09			Bond Future	8.0300	7.9250	104.6651	105.2651	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 06-August-09			Bond Future	8.0300	7.9250	104.6651	105.2651	0.00
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 05-February-09			Bond Future	8.2500	8.1540	99.4530	100.0750	9.00
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 05-February-09			Bond Future	8.2500	8.1540	99.4530	100.0750	9.00
28/11/2008	R204 On 05-February-09			Bond Future	8.2500	8.1540	99.4530	100.0750	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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 05-February-09			Bond Future	8.2500	8.1540	99.4530	100.0750	9.00
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 07-May-09			Bond Future	8.1300	8.0350	102.2385	102.8760	0.00
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 07-May-09			Bond Future	8.1300	8.0350	102.2385	102.8760	0.00
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 07-May-09			Bond Future	8.1300	8.0350	102.2385	102.8760	0.00
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 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 06-August-09			Bond Future	8.0600	7.9620	100.7186	101.3682	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 06-August-09			Bond Future	8.0600	7.9620	100.7186	101.3682	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 06-August-09			Bond Future	8.0600	7.9620	100.7186	101.3682	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 06-August-09			Bond Future	8.0600	7.9620	100.7186	101.3682	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	R206 On 05-February-09			Bond Future	8.1600	8.0820	97.9066	98.2018	1730.00
28/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.0820	97.9066	98.2018	1730.00
28/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.0820	97.9066	98.2018	1730.00
28/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.0820	97.9066	98.2018	1730.00
28/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.0820	97.9066	98.2018	1730.00
28/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.0820	97.9066	98.2018	1730.00
28/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.0820	97.9066	98.2018	1730.00
28/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.0820	97.9066	98.2018	1730.00
28/11/2008	R206 On 07-May-09			Bond Future	7.9600	7.8780	100.6475	100.9523	0.00

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	R206 On 07-May-09			Bond Future	7.9600	7.8780	100.6475	100.9523	0.00
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 07-May-09			Bond Future	7.9600	7.8780	100.6475	100.9523	0.00
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 07-May-09			Bond Future	7.9600	7.8780	100.6475	100.9523	0.00
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 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 06-August-09			Bond Future	7.8200	7.7390	99.3692	99.6804	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 06-August-09			Bond Future	7.8200	7.7390	99.3692	99.6804	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 06-August-09			Bond Future	7.8200	7.7390	99.3692	99.6804	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 06-August-09			Bond Future	7.8200	7.7390	99.3692	99.6804	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 05-February-09			Bond Future	8.2600	8.1510	93.3669	94.0748	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 05-February-09			Bond Future	8.2600	8.1510	93.3669	94.0748	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 05-February-09			Bond Future	8.2600	8.1510	93.3669	94.0748	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 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 07-May-09			Bond Future	8.1500	8.0440	95.9832	96.7088	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 07-May-09			Bond Future	8.1500	8.0440	95.9832	96.7088	0.00
28/11/2008	R207 On 07-May-09			Bond Future	8.1500	8.0440	95.9832	96.7088	0.00

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	R207 On 07-May-09			Bond Future	8.1500	8.0440	95.9832	96.7088	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 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 06-August-09			Bond Future	8.0900	7.9780	94.7152	95.4547	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 06-August-09			Bond Future	8.0900	7.9780	94.7152	95.4547	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 06-August-09			Bond Future	8.0900	7.9780	94.7152	95.4547	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 06-August-09			Bond Future	8.0900	7.9780	94.7152	95.4547	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 05-February-09			Bond Future	8.2500	8.1540	91.0670	91.7629	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 05-February-09			Bond Future	8.2500	8.1540	91.0670	91.7629	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 05-February-09			Bond Future	8.2500	8.1540	91.0670	91.7629	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 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 07-May-09			Bond Future	8.1500	8.0480	90.2390	90.9488	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 07-May-09			Bond Future	8.1500	8.0480	90.2390	90.9488	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 07-May-09			Bond Future	8.1500	8.0480	90.2390	90.9488	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 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

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 06-August-09			Bond Future	8.1000	7.9950	92.4016	93.1416	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 06-August-09			Bond Future	8.1000	7.9950	92.4016	93.1416	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 06-August-09			Bond Future	8.1000	7.9950	92.4016	93.1416	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 06-August-09			Bond Future	8.1000	7.9950	92.4016	93.1416	0.00
28/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.7420	84.4696	85.4539	5545.00
28/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.7420	84.4696	85.4539	5545.00
28/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.7420	84.4696	85.4539	5545.00
28/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.7420	84.4696	85.4539	5545.00
28/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.7420	84.4696	85.4539	5545.00
28/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.7420	84.4696	85.4539	5545.00
28/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.7420	84.4696	85.4539	5545.00
28/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.7420	84.4696	85.4539	5545.00
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 07-May-09			Bond Future	7.7700	7.6660	83.6738	84.6799	0.00
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 07-May-09			Bond Future	7.7700	7.6660	83.6738	84.6799	0.00
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 07-May-09			Bond Future	7.7700	7.6660	83.6738	84.6799	0.00
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 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 06-August-09			Bond Future	7.7200	7.6170	85.7481	86.7808	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 06-August-09			Bond Future	7.7200	7.6170	85.7481	86.7808	0.00
28/11/2008	R209 On 06-August-09			Bond Future	7.7200	7.6170	85.7481	86.7808	0.00

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	R209 On 06-August-09			Bond Future	7.7200	7.6170	85.7481	86.7808	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 06-August-09			Bond Future	7.7200	7.6170	85.7481	86.7808	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 05-February-09			Index Future	286.5600	287.8720	286.5560	287.8720	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 05-February-09			Index Future	286.5600	287.8720	286.5560	287.8720	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 05-February-09			Index Future	286.5600	287.8720	286.5560	287.8720	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 07-May-09			Index Future	294.7900	296.1410	294.7890	296.1410	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 07-May-09			Index Future	294.7900	296.1410	294.7890	296.1410	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 07-May-09			Index Future	294.7900	296.1410	294.7890	296.1410	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 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	TRT1 On 06-August-09			Index Future	302.7800	304.1610	302.7750	304.1610	100.00
28/11/2008	TRT1 On 06-August-09			Index Future	302.7800	304.1610	302.7750	304.1610	100.00
28/11/2008	TRT1 On 06-August-09			Index Future	302.7800	304.1610	302.7750	304.1610	100.00
28/11/2008	TRT1 On 06-August-09			Index Future	302.7800	304.1610	302.7750	304.1610	100.00
28/11/2008	TRT1 On 06-August-09			Index Future	302.7800	304.1610	302.7750	304.1610	100.00
28/11/2008	TRT1 On 06-August-09			Index Future	302.7800	304.1610	302.7750	304.1610	100.00
28/11/2008	TRT1 On 06-August-09			Index Future	302.7800	304.1610	302.7750	304.1610	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.6085	6.6658	6.6085	2286.00
28/11/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.6085	6.6658	6.6085	2286.00
28/11/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.6085	6.6658	6.6085	2286.00
28/11/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.6085	6.6658	6.6085	2286.00
28/11/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.6085	6.6658	6.6085	2286.00
28/11/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.6085	6.6658	6.6085	2286.00
28/11/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.6085	6.6658	6.6085	2286.00
28/11/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.6085	6.6658	6.6085	2286.00
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-June-09			Currency Future	6.7700	6.7148	6.7709	6.7148	600.00
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-June-09			Currency Future	6.7700	6.7148	6.7709	6.7148	600.00
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-June-09			Currency Future	6.7700	6.7148	6.7709	6.7148	600.00
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-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	5363.00
28/11/2008	ZAAD On 12-December-08			Currency Future	6.5500	6.4942	6.5492	6.4942	5363.00
28/11/2008	ZAAD On 12-December-08			Currency Future	6.5500	6.4942	6.5492	6.4942	5363.00
28/11/2008	ZAAD On 12-December-08			Currency Future	6.5500	6.4942	6.5492	6.4942	5363.00
28/11/2008	ZAAD On 12-December-08			Currency Future	6.5500	6.4942	6.5492	6.4942	5363.00
28/11/2008	ZAAD On 12-December-08			Currency Future	6.5500	6.4942	6.5492	6.4942	5363.00
28/11/2008	ZAAD On 12-December-08			Currency Future	6.5500	6.4942	6.5492	6.4942	5363.00
28/11/2008	ZAAD On 12-December-08			Currency Future	6.5500	6.4942	6.5492	6.4942	5363.00
28/11/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	278	261	278	261	0.00
28/11/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	278	261	278	261	0.00
28/11/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	278	261	278	261	0.00
28/11/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	278	261	278	261	0.00
28/11/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	278	261	278	261	0.00

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	7.50	Call	Currency Future	278	261	278	261	0.00
28/11/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	278	261	278	261	0.00
28/11/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	278	261	278	261	0.00
28/11/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	278	261	278	261	0.00
28/11/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	562	603	562	603	0.00
28/11/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	288	268	288	268	0.00
28/11/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	917	953	917	953	0.00

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	8.00	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	917	953	917	953	0.00
28/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	20	19	20	19	0.00
28/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	671	724	671	724	0.00

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	7.25	Put	Currency Future	671	724	671	724	0.00
28/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	523	498	523	498	0.00
28/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	402	433	402	433	0.00
28/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	229	204	229	204	0.00
28/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	80	109	80	109	0.00
28/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	80	109	80	109	0.00