



Derivatives Monthly Statistics Report

For September 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	\$ / R On 16-March-09			Currency Future	8.6000	8.5467	8.5997	8.5467	26,010.00
30/09/2008	\$ / R On 12-June-09			Currency Future	8.7700	8.7165	8.7662	8.7165	2,092.00
30/09/2008	\$ / R On 12-December-08			Currency Future	8.4200	8.3683	8.4247	8.3683	233,040.00
30/09/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	484	458	484	458	0.00
30/09/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	435	461	435	461	0.00
30/09/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	617	588	617	588	0.00
30/09/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	551	572	551	572	0.00
30/09/2008	\$ / R On 12-December-08	8.35	Call	Currency Future	337	306	337	306	0.00
30/09/2008	\$ / R On 12-December-08	8.35	Put	Currency Future	263	288	263	288	0.00
30/09/2008	\$ / R On 16-March-09	8.40	Call	Currency Future	550	522	550	522	0.00
30/09/2008	\$ / R On 16-March-09	8.40	Put	Currency Future	350	375	350	375	0.00
30/09/2008	\$ / R On 12-June-09	8.60	Call	Currency Future	658	630	658	630	0.00
30/09/2008	\$ / R On 12-June-09	8.60	Put	Currency Future	492	513	492	513	0.00
30/09/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	386	352	386	352	0.00
30/09/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	211	234	211	234	0.00
30/09/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	527	500	527	500	0.00
30/09/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	378	404	378	404	0.00
30/09/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	506	479	506	479	0.00
30/09/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	406	432	406	432	0.00
30/09/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	638	609	638	609	0.00
30/09/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	522	542	522	542	0.00
30/09/2008	\$ / R On 12-December-08	8.30	Call	Currency Future	361	329	361	329	0.00
30/09/2008	\$ / R On 12-December-08	8.30	Put	Currency Future	236	260	236	260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	\$ / R On 16-March-09	8.30	Call	Currency Future	600	569	600	569	0.00
30/09/2008	\$ / R On 16-March-09	8.30	Put	Currency Future	300	322	300	322	0.00
30/09/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	726	695	726	695	0.00
30/09/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	410	429	410	429	0.00
30/09/2008	\$ / R On 12-December-08	8.10	Call	Currency Future	472	432	472	432	0.00
30/09/2008	\$ / R On 12-December-08	8.10	Put	Currency Future	148	164	148	164	0.00
30/09/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	484	458	484	458	0.00
30/09/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	435	461	435	461	0.00
30/09/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	539	495	539	495	0.00
30/09/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	114	126	114	126	0.00
30/09/2008	\$ / R On 12-December-08	8.40	Call	Currency Future	315	286	315	286	20.00
30/09/2008	\$ / R On 12-December-08	8.40	Put	Currency Future	291	317	291	317	0.00
30/09/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	596	568	596	568	0.00
30/09/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	580	602	580	602	0.00
30/09/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	638	609	638	609	0.00
30/09/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	522	542	522	542	0.00
30/09/2008	\$ / R On 12-June-09	8.85	Call	Currency Future	557	531	557	531	0.00
30/09/2008	\$ / R On 12-June-09	8.85	Put	Currency Future	641	664	641	664	0.00
30/09/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	275	248	275	248	0.00
30/09/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	350	380	350	380	0.00
30/09/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	613	566	613	566	0.00
30/09/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	88	98	88	98	0.00
30/09/2008	\$ / R On 12-December-08	8.10	Call	Currency Future	472	432	472	432	0.00
30/09/2008	\$ / R On 12-December-08	8.10	Put	Currency Future	148	164	148	164	0.00
30/09/2008	\$ / R On 12-December-08	8.20	Call	Currency Future	413	377	413	377	0.00
30/09/2008	\$ / R On 12-December-08	8.20	Put	Currency Future	188	208	188	208	0.00
30/09/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	240	216	240	216	0.00
30/09/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	415	448	415	448	0.00
30/09/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	209	188	209	188	0.00
30/09/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	484	520	484	520	0.00
30/09/2008	\$ / R On 12-December-08	8.20	Call	Currency Future	413	377	413	377	0.00
30/09/2008	\$ / R On 12-December-08	8.20	Put	Currency Future	188	208	188	208	0.00
30/09/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	240	216	240	216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	415	448	415	448	0.00
30/09/2008	\$ / R On 16-March-09	8.05	Call	Currency Future	751	712	751	712	0.00
30/09/2008	\$ / R On 16-March-09	8.05	Put	Currency Future	202	215	202	215	0.00
30/09/2008	\$ / R On 16-March-09	8.15	Call	Currency Future	686	648	686	648	0.00
30/09/2008	\$ / R On 16-March-09	8.15	Put	Currency Future	236	251	236	251	0.00
30/09/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	626	594	626	594	0.00
30/09/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	277	297	277	297	0.00
30/09/2008	\$ / R On 16-March-09	8.35	Call	Currency Future	574	545	574	545	0.00
30/09/2008	\$ / R On 16-March-09	8.35	Put	Currency Future	325	348	325	348	0.00
30/09/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	444	419	444	419	0.00
30/09/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	495	522	495	522	0.00
30/09/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	407	384	407	384	0.00
30/09/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	557	587	557	587	0.00
30/09/2008	\$ / R On 16-March-09	8.85	Call	Currency Future	373	352	373	352	0.00
30/09/2008	\$ / R On 16-March-09	8.85	Put	Currency Future	624	656	624	656	0.00
30/09/2008	\$ / R On 16-March-09	8.35	Call	Currency Future	574	545	574	545	0.00
30/09/2008	\$ / R On 16-March-09	8.35	Put	Currency Future	325	348	325	348	0.00
30/09/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	527	500	527	500	0.00
30/09/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	378	404	378	404	0.00
30/09/2008	\$ / R On 16-March-09	8.85	Call	Currency Future	373	352	373	352	0.00
30/09/2008	\$ / R On 16-March-09	8.85	Put	Currency Future	624	656	624	656	0.00
30/09/2008	\$ / R On 16-March-09	8.95	Call	Currency Future	343	323	343	323	0.00
30/09/2008	\$ / R On 16-March-09	8.95	Put	Currency Future	693	727	693	727	0.00
30/09/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	836	798	836	798	0.00
30/09/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	320	332	320	332	0.00
30/09/2008	\$ / R On 12-June-09	8.35	Call	Currency Future	776	743	776	743	0.00
30/09/2008	\$ / R On 12-June-09	8.35	Put	Currency Future	360	377	360	377	0.00
30/09/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	680	651	680	651	0.00
30/09/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	464	484	464	484	0.00
30/09/2008	\$ / R On 12-June-09	8.95	Call	Currency Future	521	496	521	496	0.00
30/09/2008	\$ / R On 12-June-09	8.95	Put	Currency Future	705	730	705	730	0.00
30/09/2008	\$ / R On 12-June-09	9.05	Call	Currency Future	488	464	488	464	0.00
30/09/2008	\$ / R On 12-June-09	9.05	Put	Currency Future	771	797	771	797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	\$ / R On 12-June-09	8.95	Call	Currency Future	521	496	521	496	0.00
30/09/2008	\$ / R On 12-June-09	8.95	Put	Currency Future	705	730	705	730	0.00
30/09/2008	\$ / R On 12-June-09	9.15	Call	Currency Future	456	431	456	431	0.00
30/09/2008	\$ / R On 12-June-09	9.15	Put	Currency Future	840	864	840	864	0.00
30/09/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	183	165	183	165	0.00
30/09/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	558	596	558	596	0.00
30/09/2008	\$ / R On 12-June-09	8.30	Call	Currency Future	806	768	806	768	0.00
30/09/2008	\$ / R On 12-June-09	8.30	Put	Currency Future	339	352	339	352	0.00
30/09/2008	\$ / R On 12-June-09	8.40	Call	Currency Future	750	719	750	719	0.00
30/09/2008	\$ / R On 12-June-09	8.40	Put	Currency Future	384	402	384	402	0.00
30/09/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	702	673	702	673	0.00
30/09/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	436	456	436	456	0.00
30/09/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	577	549	577	549	0.00
30/09/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	610	633	610	633	0.00
30/09/2008	\$ / R On 12-June-09	8.90	Call	Currency Future	539	513	539	513	0.00
30/09/2008	\$ / R On 12-June-09	8.90	Put	Currency Future	673	697	673	697	0.00
30/09/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	504	480	504	480	0.00
30/09/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	738	763	738	763	0.00
30/09/2008	\$ / R On 12-June-09	9.10	Call	Currency Future	472	449	472	449	0.00
30/09/2008	\$ / R On 12-June-09	9.10	Put	Currency Future	806	832	806	832	0.00
30/09/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	774	724	774	724	0.00
30/09/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	50	56	50	56	0.00
30/09/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	691	643	691	643	0.00
30/09/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	67	75	67	75	0.00
30/09/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	613	566	613	566	0.00
30/09/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	88	98	88	98	0.00
30/09/2008	\$ / R On 12-December-08	8.30	Call	Currency Future	361	329	361	329	0.00
30/09/2008	\$ / R On 12-December-08	8.30	Put	Currency Future	236	260	236	260	0.00
30/09/2008	\$ / R On 16-March-09	7.90	Call	Currency Future	857	815	857	815	0.00
30/09/2008	\$ / R On 16-March-09	7.90	Put	Currency Future	157	168	157	168	0.00
30/09/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	786	745	786	745	0.00
30/09/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	186	199	186	199	0.00
30/09/2008	\$ / R On 16-March-09	8.10	Call	Currency Future	718	679	718	679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	\$ / R On 16-March-09	8.10	Put	Currency Future	218	233	218	233	0.00
30/09/2008	\$ / R On 16-March-09	8.20	Call	Currency Future	654	620	654	620	0.00
30/09/2008	\$ / R On 16-March-09	8.20	Put	Currency Future	254	273	254	273	0.00
30/09/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	464	438	464	438	0.00
30/09/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	464	491	464	491	0.00
30/09/2008	\$ / R On 16-March-09	8.70	Call	Currency Future	425	401	425	401	0.00
30/09/2008	\$ / R On 16-March-09	8.70	Put	Currency Future	526	555	526	555	0.00
30/09/2008	\$ / R On 12-June-09	8.05	Call	Currency Future	966	926	966	926	0.00
30/09/2008	\$ / R On 12-June-09	8.05	Put	Currency Future	249	259	249	259	0.00
30/09/2008	\$ / R On 12-June-09	8.15	Call	Currency Future	899	860	899	860	0.00
30/09/2008	\$ / R On 12-June-09	8.15	Put	Currency Future	283	294	283	294	0.00
30/09/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	680	651	680	651	0.00
30/09/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	464	484	464	484	0.00
30/09/2008	\$ / R On 16-March-09	8.10	Call	Currency Future	718	679	718	679	0.00
30/09/2008	\$ / R On 16-March-09	8.10	Put	Currency Future	218	233	218	233	0.00
30/09/2008	\$ / R On 16-March-09	8.20	Call	Currency Future	654	620	654	620	0.00
30/09/2008	\$ / R On 16-March-09	8.20	Put	Currency Future	254	273	254	273	0.00
30/09/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	464	438	464	438	0.00
30/09/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	464	491	464	491	0.00
30/09/2008	\$ / R On 16-March-09	8.70	Call	Currency Future	425	401	425	401	0.00
30/09/2008	\$ / R On 16-March-09	8.70	Put	Currency Future	526	555	526	555	0.00
30/09/2008	\$ / R On 16-March-09	8.80	Call	Currency Future	390	368	390	368	0.00
30/09/2008	\$ / R On 16-March-09	8.80	Put	Currency Future	590	621	590	621	0.00
30/09/2008	\$ / R On 16-March-09	8.90	Call	Currency Future	358	337	358	337	0.00
30/09/2008	\$ / R On 16-March-09	8.90	Put	Currency Future	658	691	658	691	0.00
30/09/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	726	695	726	695	0.00
30/09/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	410	429	410	429	0.00
30/09/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	651	604	651	604	0.00
30/09/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	77	86	77	86	0.00
30/09/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	575	530	575	530	0.00
30/09/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	100	112	100	112	0.00
30/09/2008	\$ / R On 12-December-08	8.05	Call	Currency Future	505	463	505	463	0.00
30/09/2008	\$ / R On 12-December-08	8.05	Put	Currency Future	130	144	130	144	0.00

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30/09/2008	\$ / R On 12-December-08	8.15	Call	Currency Future	442	404	442	404	0.00
30/09/2008	\$ / R On 12-December-08	8.15	Put	Currency Future	167	185	167	185	0.00
30/09/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	294	266	294	266	0.00
30/09/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	320	348	320	348	0.00
30/09/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	257	232	257	232	0.00
30/09/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	382	413	382	413	0.00
30/09/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	224	202	224	202	0.00
30/09/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	449	484	449	484	0.00
30/09/2008	\$ / R On 16-March-09	8.05	Call	Currency Future	751	712	751	712	0.00
30/09/2008	\$ / R On 16-March-09	8.05	Put	Currency Future	202	215	202	215	0.00
30/09/2008	\$ / R On 16-March-09	8.15	Call	Currency Future	686	648	686	648	0.00
30/09/2008	\$ / R On 16-March-09	8.15	Put	Currency Future	236	251	236	251	0.00
30/09/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	444	419	444	419	0.00
30/09/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	495	522	495	522	0.00
30/09/2008	\$ / R On 12-June-09	8.20	Call	Currency Future	867	829	867	829	0.00
30/09/2008	\$ / R On 12-June-09	8.20	Put	Currency Future	301	313	301	313	0.00
30/09/2008	\$ / R On 12-June-09	8.40	Call	Currency Future	750	719	750	719	0.00
30/09/2008	\$ / R On 12-June-09	8.40	Put	Currency Future	384	402	384	402	0.00
30/09/2008	\$ / R On 12-June-09	8.90	Call	Currency Future	539	513	539	513	0.00
30/09/2008	\$ / R On 12-June-09	8.90	Put	Currency Future	673	697	673	697	0.00
30/09/2008	£ / R On 16-March-09			Currency Future	15.3700	15.3876	15.3743	15.3876	12,049.00
30/09/2008	£ / R On 12-June-09			Currency Future	15.6200	15.6195	15.6191	15.6195	1.00
30/09/2008	£ / R On 12-December-08			Currency Future	15.1100	15.1383	15.1052	15.1383	16,432.00
30/09/2008	£ / R On 16-March-09	15.40	Call	Currency Future	775	753	775	753	0.00
30/09/2008	£ / R On 16-March-09	15.40	Put	Currency Future	801	765	801	765	0.00
30/09/2008	£ / R On 12-June-09	15.60	Call	Currency Future	997	969	997	969	0.00
30/09/2008	£ / R On 12-June-09	15.60	Put	Currency Future	978	950	978	950	0.00
30/09/2008	£ / R On 12-December-08	15.15	Call	Currency Future	499	485	499	485	0.00
30/09/2008	£ / R On 12-December-08	15.15	Put	Currency Future	544	497	544	497	0.00
30/09/2008	£ / R On 16-March-09	15.40	Call	Currency Future	775	753	775	753	0.00
30/09/2008	£ / R On 16-March-09	15.40	Put	Currency Future	801	765	801	765	0.00
30/09/2008	£ / R On 12-June-09	15.65	Call	Currency Future	977	949	977	949	0.00
30/09/2008	£ / R On 12-June-09	15.65	Put	Currency Future	1008	980	1008	980	0.00

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30/09/2008	£ / R On 16-March-09	15.45	Call	Currency Future	755	733	755	733	0.00
30/09/2008	£ / R On 16-March-09	15.45	Put	Currency Future	831	795	831	795	0.00
30/09/2008	£ / R On 12-June-09	15.70	Call	Currency Future	958	930	958	930	0.00
30/09/2008	£ / R On 12-June-09	15.70	Put	Currency Future	1039	1010	1039	1010	0.00
30/09/2008	£ / R On 12-December-08	15.25	Call	Currency Future	461	445	461	445	0.00
30/09/2008	£ / R On 12-December-08	15.25	Put	Currency Future	606	557	606	557	0.00
30/09/2008	£ / R On 16-March-09	15.60	Call	Currency Future	699	676	699	676	0.00
30/09/2008	£ / R On 16-March-09	15.60	Put	Currency Future	925	888	925	888	0.00
30/09/2008	£ / R On 12-June-09	15.80	Call	Currency Future	920	892	920	892	0.00
30/09/2008	£ / R On 12-June-09	15.80	Put	Currency Future	1101	1072	1101	1072	0.00
30/09/2008	£ / R On 12-December-08	15.40	Call	Currency Future	408	392	408	392	0.00
30/09/2008	£ / R On 12-December-08	15.40	Put	Currency Future	703	653	703	653	0.00
30/09/2008	£ / R On 16-March-09	15.15	Call	Currency Future	882	861	882	861	0.00
30/09/2008	£ / R On 16-March-09	15.15	Put	Currency Future	658	623	658	623	0.00
30/09/2008	£ / R On 12-June-09	15.35	Call	Currency Future	1103	1076	1103	1076	0.00
30/09/2008	£ / R On 12-June-09	15.35	Put	Currency Future	834	806	834	806	0.00
30/09/2008	£ / R On 12-December-08	14.90	Call	Currency Future	610	599	610	599	0.00
30/09/2008	£ / R On 12-December-08	14.90	Put	Currency Future	404	361	404	361	0.00
30/09/2008	£ / R On 16-March-09	15.05	Call	Currency Future	927	907	927	907	0.00
30/09/2008	£ / R On 16-March-09	15.05	Put	Currency Future	603	569	603	569	0.00
30/09/2008	£ / R On 12-June-09	15.25	Call	Currency Future	1147	1120	1147	1120	0.00
30/09/2008	£ / R On 12-June-09	15.25	Put	Currency Future	778	750	778	750	0.00
30/09/2008	£ / R On 12-December-08	14.80	Call	Currency Future	660	652	660	652	0.00
30/09/2008	£ / R On 12-December-08	14.80	Put	Currency Future	355	314	355	314	0.00
30/09/2008	£ / R On 12-June-09	15.60	Call	Currency Future	997	969	997	969	0.00
30/09/2008	£ / R On 12-June-09	15.60	Put	Currency Future	978	950	978	950	0.00
30/09/2008	£ / R On 16-March-09	15.20	Call	Currency Future	860	839	860	839	0.00
30/09/2008	£ / R On 16-March-09	15.20	Put	Currency Future	685	651	685	651	0.00
30/09/2008	£ / R On 12-June-09	15.45	Call	Currency Future	1060	1033	1060	1033	0.00
30/09/2008	£ / R On 12-June-09	15.45	Put	Currency Future	891	863	891	863	0.00
30/09/2008	£ / R On 12-December-08	15.00	Call	Currency Future	563	551	563	551	0.00
30/09/2008	£ / R On 12-December-08	15.00	Put	Currency Future	458	413	458	413	0.00
30/09/2008	£ / R On 16-March-09	15.00	Call	Currency Future	951	931	951	931	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	£ / R On 16-March-09	15.00	Put	Currency Future	576	543	576	543	0.00
30/09/2008	£ / R On 12-December-08	14.75	Call	Currency Future	686	680	686	680	0.00
30/09/2008	£ / R On 12-December-08	14.75	Put	Currency Future	331	292	331	292	0.00
30/09/2008	£ / R On 12-June-09	15.20	Call	Currency Future	1170	1142	1170	1142	0.00
30/09/2008	£ / R On 12-June-09	15.20	Put	Currency Future	750	723	750	723	0.00
30/09/2008	£ / R On 12-December-08	14.60	Call	Currency Future	777	776	777	776	0.00
30/09/2008	£ / R On 12-December-08	14.60	Put	Currency Future	272	238	272	238	0.00
30/09/2008	£ / R On 12-December-08	14.35	Call	Currency Future	948	953	948	953	0.00
30/09/2008	£ / R On 12-December-08	14.35	Put	Currency Future	193	164	193	164	0.00
30/09/2008	£ / R On 12-December-08	14.45	Call	Currency Future	877	880	877	880	0.00
30/09/2008	£ / R On 12-December-08	14.45	Put	Currency Future	222	192	222	192	0.00
30/09/2008	£ / R On 12-December-08	14.55	Call	Currency Future	810	810	810	810	0.00
30/09/2008	£ / R On 12-December-08	14.55	Put	Currency Future	254	222	254	222	0.00
30/09/2008	£ / R On 12-December-08	14.65	Call	Currency Future	745	743	745	743	0.00
30/09/2008	£ / R On 12-December-08	14.65	Put	Currency Future	290	255	290	255	0.00
30/09/2008	£ / R On 12-December-08	14.85	Call	Currency Future	634	625	634	625	0.00
30/09/2008	£ / R On 12-December-08	14.85	Put	Currency Future	379	337	379	337	0.00
30/09/2008	£ / R On 12-December-08	14.95	Call	Currency Future	586	575	586	575	0.00
30/09/2008	£ / R On 12-December-08	14.95	Put	Currency Future	431	386	431	386	0.00
30/09/2008	£ / R On 12-December-08	15.05	Call	Currency Future	541	529	541	529	0.00
30/09/2008	£ / R On 12-December-08	15.05	Put	Currency Future	486	440	486	440	0.00
30/09/2008	£ / R On 16-March-09	14.60	Call	Currency Future	1186	1173	1186	1173	0.00
30/09/2008	£ / R On 16-March-09	14.60	Put	Currency Future	412	386	412	386	0.00
30/09/2008	£ / R On 16-March-09	14.70	Call	Currency Future	1123	1109	1123	1109	0.00
30/09/2008	£ / R On 16-March-09	14.70	Put	Currency Future	449	422	449	422	0.00
30/09/2008	£ / R On 16-March-09	14.80	Call	Currency Future	1062	1048	1062	1048	0.00
30/09/2008	£ / R On 16-March-09	14.80	Put	Currency Future	488	460	488	460	0.00
30/09/2008	£ / R On 16-March-09	14.90	Call	Currency Future	1003	988	1003	988	0.00
30/09/2008	£ / R On 16-March-09	14.90	Put	Currency Future	529	501	529	501	0.00
30/09/2008	£ / R On 16-March-09	15.10	Call	Currency Future	904	883	904	883	0.00
30/09/2008	£ / R On 16-March-09	15.10	Put	Currency Future	630	596	630	596	0.00
30/09/2008	£ / R On 16-March-09	15.30	Call	Currency Future	816	795	816	795	0.00
30/09/2008	£ / R On 16-March-09	15.30	Put	Currency Future	742	707	742	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	£ / R On 12-June-09	14.80	Call	Currency Future	1399	1374	1399	1374	0.00
30/09/2008	£ / R On 12-June-09	14.80	Put	Currency Future	580	554	580	554	0.00
30/09/2008	£ / R On 12-June-09	14.90	Call	Currency Future	1339	1313	1339	1313	0.00
30/09/2008	£ / R On 12-June-09	14.90	Put	Currency Future	620	594	620	594	0.00
30/09/2008	£ / R On 12-June-09	15.00	Call	Currency Future	1281	1255	1281	1255	0.00
30/09/2008	£ / R On 12-June-09	15.00	Put	Currency Future	662	635	662	635	0.00
30/09/2008	£ / R On 12-June-09	15.10	Call	Currency Future	1224	1198	1224	1198	0.00
30/09/2008	£ / R On 12-June-09	15.10	Put	Currency Future	705	678	705	678	0.00
30/09/2008	£ / R On 12-June-09	15.30	Call	Currency Future	1126	1097	1126	1097	0.00
30/09/2008	£ / R On 12-June-09	15.30	Put	Currency Future	807	778	807	778	0.00
30/09/2008	£ / R On 12-June-09	15.40	Call	Currency Future	1081	1055	1081	1055	0.00
30/09/2008	£ / R On 12-June-09	15.40	Put	Currency Future	862	835	862	835	0.00
30/09/2008	£ / R On 12-June-09	15.50	Call	Currency Future	1038	1011	1038	1011	0.00
30/09/2008	£ / R On 12-June-09	15.50	Put	Currency Future	919	892	919	892	0.00
30/09/2008	£ / R On 12-June-09	14.80	Call	Currency Future	1399	1374	1399	1374	0.00
30/09/2008	£ / R On 12-June-09	14.80	Put	Currency Future	580	554	580	554	0.00
30/09/2008	£ / R On 12-June-09	14.90	Call	Currency Future	1339	1313	1339	1313	0.00
30/09/2008	£ / R On 12-June-09	14.90	Put	Currency Future	620	594	620	594	0.00
30/09/2008	£ / R On 12-June-09	15.30	Call	Currency Future	1126	1097	1126	1097	0.00
30/09/2008	£ / R On 12-June-09	15.30	Put	Currency Future	807	778	807	778	0.00
30/09/2008	£ / R On 12-June-09	15.40	Call	Currency Future	1081	1055	1081	1055	0.00
30/09/2008	£ / R On 12-June-09	15.40	Put	Currency Future	862	835	862	835	0.00
30/09/2008	£ / R On 12-December-08	14.70	Call	Currency Future	714	711	714	711	0.00
30/09/2008	£ / R On 12-December-08	14.70	Put	Currency Future	309	273	309	273	0.00
30/09/2008	£ / R On 12-December-08	15.10	Call	Currency Future	520	506	520	506	0.00
30/09/2008	£ / R On 12-December-08	15.10	Put	Currency Future	515	468	515	468	0.00
30/09/2008	£ / R On 12-December-08	15.20	Call	Currency Future	480	465	480	465	0.00
30/09/2008	£ / R On 12-December-08	15.20	Put	Currency Future	574	527	574	527	0.00
30/09/2008	£ / R On 12-December-08	15.30	Call	Currency Future	443	427	443	427	0.00
30/09/2008	£ / R On 12-December-08	15.30	Put	Currency Future	637	588	637	588	0.00
30/09/2008	£ / R On 16-March-09	14.80	Call	Currency Future	1062	1048	1062	1048	0.00
30/09/2008	£ / R On 16-March-09	14.80	Put	Currency Future	488	460	488	460	0.00
30/09/2008	£ / R On 16-March-09	14.90	Call	Currency Future	1003	988	1003	988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	£ / R On 16-March-09	14.90	Put	Currency Future	529	501	529	501	0.00
30/09/2008	£ / R On 16-March-09	15.30	Call	Currency Future	816	795	816	795	0.00
30/09/2008	£ / R On 16-March-09	15.30	Put	Currency Future	742	707	742	707	0.00
30/09/2008	£ / R On 16-March-09	15.50	Call	Currency Future	736	713	736	713	0.00
30/09/2008	£ / R On 16-March-09	15.50	Put	Currency Future	862	826	862	826	0.00
30/09/2008	£ / R On 12-June-09	15.05	Call	Currency Future	1252	1226	1252	1226	0.00
30/09/2008	£ / R On 12-June-09	15.05	Put	Currency Future	683	656	683	656	0.00
30/09/2008	£ / R On 12-June-09	15.15	Call	Currency Future	1197	1170	1197	1170	0.00
30/09/2008	£ / R On 12-June-09	15.15	Put	Currency Future	728	700	728	700	0.00
30/09/2008	£ / R On 12-June-09	15.55	Call	Currency Future	1018	990	1018	990	0.00
30/09/2008	£ / R On 12-June-09	15.55	Put	Currency Future	948	921	948	921	0.00
30/09/2008	£ / R On 12-June-09	15.75	Call	Currency Future	939	910	939	910	0.00
30/09/2008	£ / R On 12-June-09	15.75	Put	Currency Future	1070	1041	1070	1041	0.00
30/09/2008	£ / R On 12-June-09	15.85	Call	Currency Future	902	873	902	873	0.00
30/09/2008	£ / R On 12-June-09	15.85	Put	Currency Future	1133	1104	1133	1104	0.00
30/09/2008	£ / R On 12-December-08	15.35	Call	Currency Future	425	409	425	409	0.00
30/09/2008	£ / R On 12-December-08	15.35	Put	Currency Future	670	620	670	620	0.00
30/09/2008	£ / R On 12-December-08	15.45	Call	Currency Future	392	375	392	375	0.00
30/09/2008	£ / R On 12-December-08	15.45	Put	Currency Future	737	687	737	687	0.00
30/09/2008	£ / R On 12-December-08	15.55	Call	Currency Future	359	345	359	345	0.00
30/09/2008	£ / R On 12-December-08	15.55	Put	Currency Future	804	757	804	757	0.00
30/09/2008	£ / R On 16-March-09	15.70	Call	Currency Future	665	641	665	641	0.00
30/09/2008	£ / R On 16-March-09	15.70	Put	Currency Future	990	953	990	953	0.00
30/09/2008	£ / R On 16-March-09	15.80	Call	Currency Future	628	608	628	608	0.00
30/09/2008	£ / R On 16-March-09	15.80	Put	Currency Future	1054	1020	1054	1020	0.00
30/09/2008	£ / R On 12-June-09	15.80	Call	Currency Future	920	892	920	892	0.00
30/09/2008	£ / R On 12-June-09	15.80	Put	Currency Future	1101	1072	1101	1072	0.00
30/09/2008	£ / R On 12-June-09	15.90	Call	Currency Future	884	855	884	855	0.00
30/09/2008	£ / R On 12-June-09	15.90	Put	Currency Future	1165	1136	1165	1136	0.00
30/09/2008	£ / R On 12-June-09	16.00	Call	Currency Future	850	821	850	821	0.00
30/09/2008	£ / R On 12-June-09	16.00	Put	Currency Future	1231	1201	1231	1201	0.00
30/09/2008	£ / R On 12-December-08	14.40	Call	Currency Future	912	916	912	916	0.00
30/09/2008	£ / R On 12-December-08	14.40	Put	Currency Future	207	178	207	178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	£ / R On 12-December-08	14.50	Call	Currency Future	843	845	843	845	0.00
30/09/2008	£ / R On 12-December-08	14.50	Put	Currency Future	238	206	238	206	0.00
30/09/2008	£ / R On 12-December-08	14.60	Call	Currency Future	777	776	777	776	0.00
30/09/2008	£ / R On 12-December-08	14.60	Put	Currency Future	272	238	272	238	0.00
30/09/2008	£ / R On 12-December-08	15.10	Call	Currency Future	520	506	520	506	0.00
30/09/2008	£ / R On 12-December-08	15.10	Put	Currency Future	515	468	515	468	0.00
30/09/2008	£ / R On 16-March-09	14.65	Call	Currency Future	1154	1141	1154	1141	0.00
30/09/2008	£ / R On 16-March-09	14.65	Put	Currency Future	430	403	430	403	0.00
30/09/2008	£ / R On 16-March-09	14.75	Call	Currency Future	1092	1078	1092	1078	0.00
30/09/2008	£ / R On 16-March-09	14.75	Put	Currency Future	468	441	468	441	0.00
30/09/2008	£ / R On 16-March-09	14.85	Call	Currency Future	1032	1018	1032	1018	0.00
30/09/2008	£ / R On 16-March-09	14.85	Put	Currency Future	508	480	508	480	0.00
30/09/2008	£ / R On 16-March-09	14.95	Call	Currency Future	975	959	975	959	0.00
30/09/2008	£ / R On 16-March-09	14.95	Put	Currency Future	551	522	551	522	0.00
30/09/2008	£ / R On 16-March-09	15.25	Call	Currency Future	838	816	838	816	0.00
30/09/2008	£ / R On 16-March-09	15.25	Put	Currency Future	713	679	713	679	0.00
30/09/2008	£ / R On 16-March-09	15.35	Call	Currency Future	795	774	795	774	0.00
30/09/2008	£ / R On 16-March-09	15.35	Put	Currency Future	771	736	771	736	0.00
30/09/2008	£ / R On 12-June-09	14.85	Call	Currency Future	1369	1343	1369	1343	0.00
30/09/2008	£ / R On 12-June-09	14.85	Put	Currency Future	600	574	600	574	0.00
30/09/2008	£ / R On 12-June-09	14.95	Call	Currency Future	1310	1284	1310	1284	0.00
30/09/2008	£ / R On 12-June-09	14.95	Put	Currency Future	641	614	641	614	0.00
30/09/2008	£ / R On 12-June-09	15.05	Call	Currency Future	1252	1226	1252	1226	0.00
30/09/2008	£ / R On 12-June-09	15.05	Put	Currency Future	683	656	683	656	0.00
30/09/2008	£ / R On 12-June-09	15.15	Call	Currency Future	1197	1170	1197	1170	0.00
30/09/2008	£ / R On 12-June-09	15.15	Put	Currency Future	728	700	728	700	0.00
30/09/2008	£ / R On 12-June-09	15.55	Call	Currency Future	1018	990	1018	990	0.00
30/09/2008	£ / R On 12-June-09	15.55	Put	Currency Future	948	921	948	921	0.00
30/09/2008	£ / R On 12-June-09	15.65	Call	Currency Future	977	949	977	949	0.00
30/09/2008	£ / R On 12-June-09	15.65	Put	Currency Future	1008	980	1008	980	0.00
30/09/2008	£ / R On 12-December-08	15.50	Call	Currency Future	377	360	377	360	0.00
30/09/2008	£ / R On 12-December-08	15.50	Put	Currency Future	772	722	772	722	0.00
30/09/2008	£ / R On 12-December-08	15.60	Call	Currency Future	341	327	341	327	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	£ / R On 12-December-08	15.60	Put	Currency Future	836	789	836	789	0.00
30/09/2008	£ / R On 12-December-08	15.70	Call	Currency Future	308	294	308	294	0.00
30/09/2008	£ / R On 12-December-08	15.70	Put	Currency Future	903	856	903	856	0.00
30/09/2008	£ / R On 12-December-08	15.80	Call	Currency Future	278	263	278	263	0.00
30/09/2008	£ / R On 12-December-08	15.80	Put	Currency Future	972	925	972	925	0.00
30/09/2008	£ / R On 16-March-09	15.80	Call	Currency Future	628	608	628	608	0.00
30/09/2008	£ / R On 16-March-09	15.80	Put	Currency Future	1054	1020	1054	1020	0.00
30/09/2008	£ / R On 16-March-09	15.90	Call	Currency Future	590	569	590	569	0.00
30/09/2008	£ / R On 16-March-09	15.90	Put	Currency Future	1115	1082	1115	1082	0.00
30/09/2008	£ / R On 16-March-09	16.00	Call	Currency Future	553	533	553	533	0.00
30/09/2008	£ / R On 16-March-09	16.00	Put	Currency Future	1179	1145	1179	1145	0.00
30/09/2008	£ / R On 12-June-09	16.10	Call	Currency Future	810	781	810	781	0.00
30/09/2008	£ / R On 12-June-09	16.10	Put	Currency Future	1290	1261	1290	1261	0.00
30/09/2008	£ / R On 12-June-09	16.20	Call	Currency Future	771	742	771	742	0.00
30/09/2008	£ / R On 12-June-09	16.20	Put	Currency Future	1352	1323	1352	1323	0.00
30/09/2008	£ / R On 12-December-08	15.65	Call	Currency Future	325	310	325	310	0.00
30/09/2008	£ / R On 12-December-08	15.65	Put	Currency Future	869	822	869	822	0.00
30/09/2008	£ / R On 16-March-09	15.05	Call	Currency Future	927	907	927	907	0.00
30/09/2008	£ / R On 16-March-09	15.05	Put	Currency Future	603	569	603	569	0.00
30/09/2008	£ / R On 16-March-09	15.15	Call	Currency Future	882	861	882	861	0.00
30/09/2008	£ / R On 16-March-09	15.15	Put	Currency Future	658	623	658	623	0.00
30/09/2008	£ / R On 16-March-09	15.35	Call	Currency Future	795	774	795	774	0.00
30/09/2008	£ / R On 16-March-09	15.35	Put	Currency Future	771	736	771	736	0.00
30/09/2008	£ / R On 16-March-09	15.55	Call	Currency Future	718	694	718	694	0.00
30/09/2008	£ / R On 16-March-09	15.55	Put	Currency Future	893	857	893	857	0.00
30/09/2008	£ / R On 16-March-09	15.65	Call	Currency Future	682	658	682	658	0.00
30/09/2008	£ / R On 16-March-09	15.65	Put	Currency Future	957	921	957	921	0.00
30/09/2008	£ / R On 16-March-09	15.75	Call	Currency Future	648	624	648	624	0.00
30/09/2008	£ / R On 16-March-09	15.75	Put	Currency Future	1024	986	1024	986	0.00
30/09/2008	£ / R On 16-March-09	15.85	Call	Currency Future	609	588	609	588	0.00
30/09/2008	£ / R On 16-March-09	15.85	Put	Currency Future	1084	1051	1084	1051	0.00
30/09/2008	£ / R On 12-June-09	15.90	Call	Currency Future	884	855	884	855	0.00
30/09/2008	£ / R On 12-June-09	15.90	Put	Currency Future	1165	1136	1165	1136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	£ / R On 12-June-09	16.10	Call	Currency Future	810	781	810	781	0.00
30/09/2008	£ / R On 12-June-09	16.10	Put	Currency Future	1290	1261	1290	1261	0.00
30/09/2008	£ / R On 12-June-09	15.95	Call	Currency Future	867	838	867	838	0.00
30/09/2008	£ / R On 12-June-09	15.95	Put	Currency Future	1198	1168	1198	1168	0.00
30/09/2008	£ / R On 12-June-09	16.05	Call	Currency Future	829	801	829	801	0.00
30/09/2008	£ / R On 12-June-09	16.05	Put	Currency Future	1260	1231	1260	1231	0.00
30/09/2008	€ / R On 16-March-09			Currency Future	12.1500	12.3317	12.1453	12.3317	12,815.00
30/09/2008	€ / R On 12-June-09			Currency Future	12.3500	12.5380	12.3515	12.5380	50.00
30/09/2008	€ / R On 12-December-08			Currency Future	11.9000	12.0911	11.9047	12.0911	48,046.00
30/09/2008	€ / R On 16-March-09	12.35	Call	Currency Future	567	637	567	637	0.00
30/09/2008	€ / R On 16-March-09	12.35	Put	Currency Future	772	655	772	655	0.00
30/09/2008	€ / R On 12-June-09	12.55	Call	Currency Future	740	808	740	808	0.00
30/09/2008	€ / R On 12-June-09	12.55	Put	Currency Future	939	820	939	820	0.00
30/09/2008	€ / R On 12-December-08	12.10	Call	Currency Future	334	416	334	416	0.00
30/09/2008	€ / R On 12-December-08	12.10	Put	Currency Future	530	424	530	424	0.00
30/09/2008	€ / R On 16-March-09	12.30	Call	Currency Future	586	657	586	657	0.00
30/09/2008	€ / R On 16-March-09	12.30	Put	Currency Future	740	625	740	625	0.00
30/09/2008	€ / R On 12-June-09	12.50	Call	Currency Future	759	828	759	828	0.00
30/09/2008	€ / R On 12-June-09	12.50	Put	Currency Future	907	790	907	790	0.00
30/09/2008	€ / R On 12-December-08	12.05	Call	Currency Future	352	437	352	437	0.00
30/09/2008	€ / R On 12-December-08	12.05	Put	Currency Future	497	396	497	396	0.00
30/09/2008	€ / R On 12-December-08	12.15	Call	Currency Future	318	395	318	395	0.00
30/09/2008	€ / R On 12-December-08	12.15	Put	Currency Future	563	454	563	454	0.00
30/09/2008	€ / R On 16-March-09	12.45	Call	Currency Future	533	598	533	598	0.00
30/09/2008	€ / R On 16-March-09	12.45	Put	Currency Future	838	716	838	716	0.00
30/09/2008	€ / R On 12-June-09	12.65	Call	Currency Future	705	769	705	769	0.00
30/09/2008	€ / R On 12-June-09	12.65	Put	Currency Future	1004	881	1004	881	0.00
30/09/2008	€ / R On 12-December-08	12.25	Call	Currency Future	287	358	287	358	0.00
30/09/2008	€ / R On 12-December-08	12.25	Put	Currency Future	632	516	632	516	0.00
30/09/2008	€ / R On 16-March-09	12.05	Call	Currency Future	686	767	686	767	0.00
30/09/2008	€ / R On 16-March-09	12.05	Put	Currency Future	590	485	590	485	0.00
30/09/2008	€ / R On 12-June-09	12.25	Call	Currency Future	858	934	858	934	0.00
30/09/2008	€ / R On 12-June-09	12.25	Put	Currency Future	757	646	757	646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	€ / R On 12-December-08	11.90	Call	Currency Future	411	506	411	506	0.00
30/09/2008	€ / R On 12-December-08	11.90	Put	Currency Future	406	315	406	315	0.00
30/09/2008	€ / R On 16-March-09	11.90	Call	Currency Future	751	845	751	845	0.00
30/09/2008	€ / R On 16-March-09	11.90	Put	Currency Future	506	413	506	413	0.00
30/09/2008	€ / R On 12-June-09	12.05	Call	Currency Future	942	1035	942	1035	0.00
30/09/2008	€ / R On 12-June-09	12.05	Put	Currency Future	641	547	641	547	0.00
30/09/2008	€ / R On 12-December-08	11.70	Call	Currency Future	502	615	502	615	0.00
30/09/2008	€ / R On 12-December-08	11.70	Put	Currency Future	297	224	297	224	0.00
30/09/2008	€ / R On 16-March-09	12.25	Call	Currency Future	605	678	605	678	0.00
30/09/2008	€ / R On 16-March-09	12.25	Put	Currency Future	709	597	709	597	0.00
30/09/2008	€ / R On 12-June-09	12.45	Call	Currency Future	778	849	778	849	0.00
30/09/2008	€ / R On 12-June-09	12.45	Put	Currency Future	876	761	876	761	0.00
30/09/2008	€ / R On 16-March-09	12.10	Call	Currency Future	665	744	665	744	0.00
30/09/2008	€ / R On 16-March-09	12.10	Put	Currency Future	619	512	619	512	0.00
30/09/2008	€ / R On 12-June-09	12.30	Call	Currency Future	837	913	837	913	0.00
30/09/2008	€ / R On 12-June-09	12.30	Put	Currency Future	786	675	786	675	0.00
30/09/2008	€ / R On 12-December-08	11.90	Call	Currency Future	411	506	411	506	0.00
30/09/2008	€ / R On 12-December-08	11.90	Put	Currency Future	406	315	406	315	0.00
30/09/2008	€ / R On 16-March-09	12.00	Call	Currency Future	707	791	707	791	0.00
30/09/2008	€ / R On 16-March-09	12.00	Put	Currency Future	561	459	561	459	0.00
30/09/2008	€ / R On 12-June-09	12.20	Call	Currency Future	879	957	879	957	0.00
30/09/2008	€ / R On 12-June-09	12.20	Put	Currency Future	727	619	727	619	0.00
30/09/2008	€ / R On 12-December-08	11.75	Call	Currency Future	477	586	477	586	0.00
30/09/2008	€ / R On 12-December-08	11.75	Put	Currency Future	322	245	322	245	0.00
30/09/2008	€ / R On 12-June-09	12.10	Call	Currency Future	920	1007	920	1007	0.00
30/09/2008	€ / R On 12-June-09	12.10	Put	Currency Future	669	569	669	569	0.00
30/09/2008	€ / R On 12-June-09	12.15	Call	Currency Future	899	979	899	979	0.00
30/09/2008	€ / R On 12-June-09	12.15	Put	Currency Future	698	591	698	591	0.00
30/09/2008	€ / R On 12-December-08	11.65	Call	Currency Future	528	647	528	647	0.00
30/09/2008	€ / R On 12-December-08	11.65	Put	Currency Future	273	206	273	206	0.00
30/09/2008	€ / R On 12-December-08	11.55	Call	Currency Future	584	715	584	715	0.00
30/09/2008	€ / R On 12-December-08	11.55	Put	Currency Future	229	174	229	174	0.00
30/09/2008	€ / R On 12-December-08	11.30	Call	Currency Future	751	901	751	901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	€ / R On 12-December-08	11.30	Put	Currency Future	147	110	147	110	0.00
30/09/2008	€ / R On 12-December-08	11.40	Call	Currency Future	680	824	680	824	0.00
30/09/2008	€ / R On 12-December-08	11.40	Put	Currency Future	176	133	176	133	0.00
30/09/2008	€ / R On 12-December-08	11.50	Call	Currency Future	613	751	613	751	0.00
30/09/2008	€ / R On 12-December-08	11.50	Put	Currency Future	209	160	209	160	0.00
30/09/2008	€ / R On 12-December-08	11.60	Call	Currency Future	555	681	555	681	0.00
30/09/2008	€ / R On 12-December-08	11.60	Put	Currency Future	250	190	250	190	0.00
30/09/2008	€ / R On 12-December-08	11.80	Call	Currency Future	454	558	454	558	0.00
30/09/2008	€ / R On 12-December-08	11.80	Put	Currency Future	349	267	349	267	0.00
30/09/2008	€ / R On 12-December-08	12.00	Call	Currency Future	370	459	370	459	0.00
30/09/2008	€ / R On 12-December-08	12.00	Put	Currency Future	466	368	466	368	0.00
30/09/2008	€ / R On 12-December-08	11.35	Call	Currency Future	715	862	715	862	0.00
30/09/2008	€ / R On 12-December-08	11.35	Put	Currency Future	161	121	161	121	0.00
30/09/2008	€ / R On 12-December-08	11.45	Call	Currency Future	646	787	646	787	0.00
30/09/2008	€ / R On 12-December-08	11.45	Put	Currency Future	192	146	192	146	0.00
30/09/2008	€ / R On 12-December-08	11.85	Call	Currency Future	432	531	432	531	0.00
30/09/2008	€ / R On 12-December-08	11.85	Put	Currency Future	377	290	377	290	0.00
30/09/2008	€ / R On 12-December-08	11.95	Call	Currency Future	390	482	390	482	0.00
30/09/2008	€ / R On 12-December-08	11.95	Put	Currency Future	435	341	435	341	0.00
30/09/2008	€ / R On 16-March-09	11.50	Call	Currency Future	976	1100	976	1100	0.00
30/09/2008	€ / R On 16-March-09	11.50	Put	Currency Future	331	269	331	269	0.00
30/09/2008	€ / R On 16-March-09	11.60	Call	Currency Future	913	1033	913	1033	0.00
30/09/2008	€ / R On 16-March-09	11.60	Put	Currency Future	368	301	368	301	0.00
30/09/2008	€ / R On 16-March-09	11.70	Call	Currency Future	853	967	853	967	0.00
30/09/2008	€ / R On 16-March-09	11.70	Put	Currency Future	408	336	408	336	0.00
30/09/2008	€ / R On 16-March-09	11.80	Call	Currency Future	799	905	799	905	0.00
30/09/2008	€ / R On 16-March-09	11.80	Put	Currency Future	454	373	454	373	0.00
30/09/2008	€ / R On 16-March-09	12.20	Call	Currency Future	624	700	624	700	0.00
30/09/2008	€ / R On 16-March-09	12.20	Put	Currency Future	679	568	679	568	0.00
30/09/2008	€ / R On 16-March-09	12.30	Call	Currency Future	586	657	586	657	0.00
30/09/2008	€ / R On 16-March-09	12.30	Put	Currency Future	740	625	740	625	0.00
30/09/2008	€ / R On 16-March-09	11.55	Call	Currency Future	945	1066	945	1066	0.00
30/09/2008	€ / R On 16-March-09	11.55	Put	Currency Future	349	284	349	284	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	€ / R On 16-March-09	11.65	Call	Currency Future	883	1000	883	1000	0.00
30/09/2008	€ / R On 16-March-09	11.65	Put	Currency Future	388	318	388	318	0.00
30/09/2008	€ / R On 16-March-09	11.75	Call	Currency Future	824	936	824	936	0.00
30/09/2008	€ / R On 16-March-09	11.75	Put	Currency Future	429	354	429	354	0.00
30/09/2008	€ / R On 16-March-09	11.85	Call	Currency Future	774	874	774	874	0.00
30/09/2008	€ / R On 16-March-09	11.85	Put	Currency Future	479	393	479	393	0.00
30/09/2008	€ / R On 16-March-09	11.95	Call	Currency Future	729	816	729	816	0.00
30/09/2008	€ / R On 16-March-09	11.95	Put	Currency Future	533	434	533	434	0.00
30/09/2008	€ / R On 16-March-09	12.05	Call	Currency Future	686	767	686	767	0.00
30/09/2008	€ / R On 16-March-09	12.05	Put	Currency Future	590	485	590	485	0.00
30/09/2008	€ / R On 16-March-09	12.15	Call	Currency Future	644	722	644	722	0.00
30/09/2008	€ / R On 16-March-09	12.15	Put	Currency Future	649	540	649	540	0.00
30/09/2008	€ / R On 12-June-09	11.70	Call	Currency Future	1132	1247	1132	1247	0.00
30/09/2008	€ / R On 12-June-09	11.70	Put	Currency Future	480	409	480	409	0.00
30/09/2008	€ / R On 12-June-09	11.80	Call	Currency Future	1073	1184	1073	1184	0.00
30/09/2008	€ / R On 12-June-09	11.80	Put	Currency Future	521	446	521	446	0.00
30/09/2008	€ / R On 12-June-09	11.90	Call	Currency Future	1015	1123	1015	1123	0.00
30/09/2008	€ / R On 12-June-09	11.90	Put	Currency Future	564	485	564	485	0.00
30/09/2008	€ / R On 12-June-09	12.00	Call	Currency Future	965	1064	965	1064	0.00
30/09/2008	€ / R On 12-June-09	12.00	Put	Currency Future	613	526	613	526	0.00
30/09/2008	€ / R On 12-June-09	12.40	Call	Currency Future	797	870	797	870	0.00
30/09/2008	€ / R On 12-June-09	12.40	Put	Currency Future	846	732	846	732	0.00
30/09/2008	€ / R On 12-June-09	11.75	Call	Currency Future	1102	1215	1102	1215	0.00
30/09/2008	€ / R On 12-June-09	11.75	Put	Currency Future	501	427	501	427	0.00
30/09/2008	€ / R On 12-June-09	11.85	Call	Currency Future	1044	1153	1044	1153	0.00
30/09/2008	€ / R On 12-June-09	11.85	Put	Currency Future	542	465	542	465	0.00
30/09/2008	€ / R On 12-June-09	11.95	Call	Currency Future	988	1093	988	1093	0.00
30/09/2008	€ / R On 12-June-09	11.95	Put	Currency Future	586	505	586	505	0.00
30/09/2008	€ / R On 12-June-09	12.35	Call	Currency Future	817	892	817	892	0.00
30/09/2008	€ / R On 12-June-09	12.35	Put	Currency Future	815	704	815	704	0.00
30/09/2008	€ / R On 12-June-09	12.55	Call	Currency Future	740	808	740	808	0.00
30/09/2008	€ / R On 12-June-09	12.55	Put	Currency Future	939	820	939	820	0.00
30/09/2008	€ / R On 12-December-08	12.20	Call	Currency Future	302	376	302	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	€ / R On 12-December-08	12.20	Put	Currency Future	597	485	597	485	0.00
30/09/2008	€ / R On 12-December-08	12.30	Call	Currency Future	273	340	273	340	0.00
30/09/2008	€ / R On 12-December-08	12.30	Put	Currency Future	668	549	668	549	0.00
30/09/2008	€ / R On 16-March-09	11.80	Call	Currency Future	799	905	799	905	0.00
30/09/2008	€ / R On 16-March-09	11.80	Put	Currency Future	454	373	454	373	0.00
30/09/2008	€ / R On 16-March-09	12.40	Call	Currency Future	550	617	550	617	0.00
30/09/2008	€ / R On 16-March-09	12.40	Put	Currency Future	805	685	805	685	0.00
30/09/2008	€ / R On 16-March-09	12.50	Call	Currency Future	516	579	516	579	0.00
30/09/2008	€ / R On 16-March-09	12.50	Put	Currency Future	871	747	871	747	0.00
30/09/2008	€ / R On 12-June-09	12.10	Call	Currency Future	920	1007	920	1007	0.00
30/09/2008	€ / R On 12-June-09	12.10	Put	Currency Future	669	569	669	569	0.00
30/09/2008	€ / R On 12-June-09	12.60	Call	Currency Future	723	788	723	788	0.00
30/09/2008	€ / R On 12-June-09	12.60	Put	Currency Future	971	850	971	850	0.00
30/09/2008	€ / R On 12-June-09	12.70	Call	Currency Future	688	751	688	751	0.00
30/09/2008	€ / R On 12-June-09	12.70	Put	Currency Future	1037	913	1037	913	0.00
30/09/2008	€ / R On 12-December-08	11.85	Call	Currency Future	432	531	432	531	0.00
30/09/2008	€ / R On 12-December-08	11.85	Put	Currency Future	377	290	377	290	0.00
30/09/2008	€ / R On 12-December-08	12.35	Call	Currency Future	256	324	256	324	0.00
30/09/2008	€ / R On 12-December-08	12.35	Put	Currency Future	701	582	701	582	0.00
30/09/2008	€ / R On 12-December-08	12.45	Call	Currency Future	225	293	225	293	0.00
30/09/2008	€ / R On 12-December-08	12.45	Put	Currency Future	770	652	770	652	0.00
30/09/2008	€ / R On 16-March-09	12.15	Call	Currency Future	644	722	644	722	0.00
30/09/2008	€ / R On 16-March-09	12.15	Put	Currency Future	649	540	649	540	0.00
30/09/2008	€ / R On 16-March-09	12.55	Call	Currency Future	501	561	501	561	0.00
30/09/2008	€ / R On 16-March-09	12.55	Put	Currency Future	905	779	905	779	0.00
30/09/2008	€ / R On 16-March-09	12.65	Call	Currency Future	464	527	464	527	0.00
30/09/2008	€ / R On 16-March-09	12.65	Put	Currency Future	968	845	968	845	0.00
30/09/2008	€ / R On 12-December-08	11.30	Call	Currency Future	751	901	751	901	0.00
30/09/2008	€ / R On 12-December-08	11.30	Put	Currency Future	147	110	147	110	0.00
30/09/2008	€ / R On 12-December-08	11.40	Call	Currency Future	680	824	680	824	0.00
30/09/2008	€ / R On 12-December-08	11.40	Put	Currency Future	176	133	176	133	0.00
30/09/2008	€ / R On 12-December-08	11.80	Call	Currency Future	454	558	454	558	0.00
30/09/2008	€ / R On 12-December-08	11.80	Put	Currency Future	349	267	349	267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	€ / R On 12-June-09	12.05	Call	Currency Future	942	1035	942	1035	0.00
30/09/2008	€ / R On 12-June-09	12.05	Put	Currency Future	641	547	641	547	0.00
30/09/2008	€ / R On 12-June-09	12.15	Call	Currency Future	899	979	899	979	0.00
30/09/2008	€ / R On 12-June-09	12.15	Put	Currency Future	698	591	698	591	0.00
30/09/2008	€ / R On 12-June-09	12.75	Call	Currency Future	672	732	672	732	0.00
30/09/2008	€ / R On 12-June-09	12.75	Put	Currency Future	1070	944	1070	944	0.00
30/09/2008	€ / R On 12-June-09	12.85	Call	Currency Future	633	698	633	698	0.00
30/09/2008	€ / R On 12-June-09	12.85	Put	Currency Future	1132	1010	1132	1010	0.00
30/09/2008	€ / R On 12-June-09	11.65	Call	Currency Future	1162	1280	1162	1280	0.00
30/09/2008	€ / R On 12-June-09	11.65	Put	Currency Future	461	392	461	392	0.00
30/09/2008	€ / R On 12-June-09	11.85	Call	Currency Future	1044	1153	1044	1153	0.00
30/09/2008	€ / R On 12-June-09	11.85	Put	Currency Future	542	465	542	465	0.00
30/09/2008	€ / R On 12-June-09	12.35	Call	Currency Future	817	892	817	892	0.00
30/09/2008	€ / R On 12-June-09	12.35	Put	Currency Future	815	704	815	704	0.00
30/09/2008	€ / R On 12-December-08	12.35	Call	Currency Future	256	324	256	324	0.00
30/09/2008	€ / R On 12-December-08	12.35	Put	Currency Future	701	582	701	582	0.00
30/09/2008	€ / R On 12-December-08	12.55	Call	Currency Future	196	262	196	262	0.00
30/09/2008	€ / R On 12-December-08	12.55	Put	Currency Future	842	721	842	721	0.00
30/09/2008	€ / R On 12-December-08	12.65	Call	Currency Future	171	231	171	231	0.00
30/09/2008	€ / R On 12-December-08	12.65	Put	Currency Future	916	790	916	790	0.00
30/09/2008	€ / R On 16-March-09	12.55	Call	Currency Future	501	561	501	561	0.00
30/09/2008	€ / R On 16-March-09	12.55	Put	Currency Future	905	779	905	779	0.00
30/09/2008	€ / R On 16-March-09	12.65	Call	Currency Future	464	527	464	527	0.00
30/09/2008	€ / R On 16-March-09	12.65	Put	Currency Future	968	845	968	845	0.00
30/09/2008	€ / R On 16-March-09	12.75	Call	Currency Future	429	495	429	495	0.00
30/09/2008	€ / R On 16-March-09	12.75	Put	Currency Future	1034	913	1034	913	0.00
30/09/2008	€ / R On 16-March-09	12.85	Call	Currency Future	396	458	396	458	0.00
30/09/2008	€ / R On 16-March-09	12.85	Put	Currency Future	1101	977	1101	977	0.00
30/09/2008	€ / R On 12-June-09	12.65	Call	Currency Future	705	769	705	769	0.00
30/09/2008	€ / R On 12-June-09	12.65	Put	Currency Future	1004	881	1004	881	0.00
30/09/2008	€ / R On 12-June-09	12.95	Call	Currency Future	597	664	597	664	0.00
30/09/2008	€ / R On 12-June-09	12.95	Put	Currency Future	1195	1076	1195	1076	0.00
30/09/2008	€ / R On 12-June-09	13.05	Call	Currency Future	562	626	562	626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	€ / R On 12-June-09	13.05	Put	Currency Future	1260	1138	1260	1138	0.00
30/09/2008	€ / R On 12-June-09	12.85	Call	Currency Future	633	698	633	698	0.00
30/09/2008	€ / R On 12-June-09	12.85	Put	Currency Future	1132	1010	1132	1010	0.00
30/09/2008	€ / R On 16-March-09	12.10	Call	Currency Future	665	744	665	744	0.00
30/09/2008	€ / R On 16-March-09	12.10	Put	Currency Future	619	512	619	512	0.00
30/09/2008	€ / R On 16-March-09	12.60	Call	Currency Future	482	544	482	544	0.00
30/09/2008	€ / R On 16-March-09	12.60	Put	Currency Future	937	812	937	812	0.00
30/09/2008	€ / R On 16-March-09	12.70	Call	Currency Future	446	511	446	511	0.00
30/09/2008	€ / R On 16-March-09	12.70	Put	Currency Future	1001	879	1001	879	0.00
30/09/2008	€ / R On 12-June-09	12.60	Call	Currency Future	723	788	723	788	0.00
30/09/2008	€ / R On 12-June-09	12.60	Put	Currency Future	971	850	971	850	0.00
30/09/2008	€ / R On 12-June-09	12.80	Call	Currency Future	652	715	652	715	0.00
30/09/2008	€ / R On 12-June-09	12.80	Put	Currency Future	1101	977	1101	977	0.00
30/09/2008	€ / R On 12-June-09	12.90	Call	Currency Future	615	681	615	681	0.00
30/09/2008	€ / R On 12-June-09	12.90	Put	Currency Future	1163	1043	1163	1043	0.00
30/09/2008	€ / R On 12-December-08	12.30	Call	Currency Future	273	340	273	340	0.00
30/09/2008	€ / R On 12-December-08	12.30	Put	Currency Future	668	549	668	549	0.00
30/09/2008	€ / R On 12-December-08	12.40	Call	Currency Future	240	308	240	308	0.00
30/09/2008	€ / R On 12-December-08	12.40	Put	Currency Future	735	617	735	617	0.00
30/09/2008	€ / R On 12-December-08	12.50	Call	Currency Future	210	279	210	279	0.00
30/09/2008	€ / R On 12-December-08	12.50	Put	Currency Future	805	688	805	688	0.00
30/09/2008	ALBI On 05-February-09			Index Future	282.9300	282.5860	282.9320	282.5860	0.00
30/09/2008	ALBI On 07-May-09			Index Future	291.6900	291.7810	291.6880	291.7810	0.00
30/09/2008	ALBI On 06-November-08			Index Future	274.6300	274.2970	274.6330	274.2970	661.00
30/09/2008	ALBI On 06-November-08	265.00	Call	Index Future	96516	93224	96516	93224	0.00
30/09/2008	ALBI On 06-November-08	265.00	Put	Index Future	186	254	186	254	0.00
30/09/2008	CRD1 On 05-February-09			Index Future	119.2900	118.8770	119.2880	118.8770	0.00
30/09/2008	CRD1 On 07-May-09			Index Future	122.7500	122.3290	122.7530	122.3290	0.00
30/09/2008	CRD1 On 06-November-08			Index Future	115.8700	115.4700	115.8690	115.4700	6.00
30/09/2008	GOVI On 05-February-09			jGovi	284.5800	284.1990	284.5775	284.1990	254.00
30/09/2008	GOVI On 07-May-09			jGovi	292.8400	292.4510	292.8425	292.4510	0.00
30/09/2008	GOVI On 06-November-08			jGovi	276.4200	276.0520	276.4195	276.0520	150.00
30/09/2008	GOVI On 06-November-08	274.00	Call	jGovi	32175	29821	32175	29821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	GOVI On 06-November-08	274.00	Put	jGovi	7980	9301	7980	9301	0.00
30/09/2008	ILBI On 05-February-09			Index Future	337.9800	337.8320	337.9810	337.8320	0.00
30/09/2008	ILBI On 07-May-09			Index Future	347.7900	347.9010	347.7890	347.9010	0.00
30/09/2008	ILBI On 06-November-08			Index Future	328.3900	328.2520	328.3940	328.2520	1.00
30/09/2008	J153 On 31-August-10			jSwap	10.7700	10.8350	0.0577	0.0588	0.00
30/09/2008	J157 On 15-September-15			jSwap	9.5100	9.5460	0.0132	0.0148	0.00
30/09/2008	J186 On 21-December-26			jSwap	8.7800	8.8190	0.1168	0.1201	0.00
30/09/2008	J201 On 22-December-14			jSwap	9.7200	9.7520	0.1070	0.1085	0.00
30/09/2008	J203 On 15-September-17			jSwap	9.3700	9.3970	0.1111	0.1127	0.00
30/09/2008	J204 On 21-December-18			jSwap	9.4000	9.4260	0.1272	0.1289	0.00
30/09/2008	J207 On 15-January-20			jSwap	9.2800	9.3120	0.0904	0.0924	0.00
30/09/2008	JBAR On 21-December-05			jBar	12.0500	12.0580	12.0500	12.0580	0.00
30/09/2008	JFRA On 05-February-09			jFra	11.6000	11.6620	0.0281	0.0283	0.00
30/09/2008	JFRA On 07-May-09			jFra	10.9500	11.0190	0.0266	0.0267	0.00
30/09/2008	JFRA On 06-August-09			jFra	10.2600	10.3280	0.0249	0.0251	0.00
30/09/2008	JFRA On 06-November-08			jFra	11.9600	11.9950	0.0290	0.0290	0.00
30/09/2008	JFRA On 05-November-09			jFra	9.8700	9.9710	0.0240	0.0243	0.00
30/09/2008	JN02 On 05-February-09			jNote	9.9800	10.0480	0.1777	0.1788	0.00
30/09/2008	JN02 On 07-May-09			jNote	9.6300	9.6950	0.1723	0.1734	0.00
30/09/2008	JN02 On 06-November-08			jNote	10.3600	10.4280	0.1836	0.1847	0.00
30/09/2008	JN05 On 05-February-09			jNote	9.3300	9.3660	0.3669	0.3680	0.00
30/09/2008	JN05 On 07-May-09			jNote	9.1600	9.1940	0.3613	0.3624	0.00
30/09/2008	JN05 On 07-November-08			jNote	9.3300	9.3810	0.3514	0.3528	0.00
30/09/2008	JN10 On 05-February-09			jNote	9.0000	9.0310	0.5840	0.5850	0.00
30/09/2008	JN10 On 07-May-09			jNote	8.8900	8.9140	0.5796	0.5806	0.00
30/09/2008	JN10 On 07-November-08			jNote	9.0200	9.0400	0.5750	0.5758	0.00
30/09/2008	JROD On 30-September-08			jRod	11.8000	11.7960	11.6900	11.7950	0.00
30/09/2008	JROD On 31-October-08			jRod	11.8300	11.8380	0.0099	0.0099	0.00
30/09/2008	JROD On 28-November-08			jRod	11.9200	11.9280	0.0099	0.0099	0.00
30/09/2008	JROD On 31-December-08			jRod	12.0500	11.9290	0.0102	0.0198	0.00
30/09/2008	OTH1 On 05-February-09			Index Future	272.7900	272.5780	272.7880	272.5780	0.00
30/09/2008	OTH1 On 07-May-09			Index Future	280.7100	280.4930	280.7100	280.4930	0.00
30/09/2008	OTH1 On 06-November-08			Index Future	264.9700	264.7650	264.9680	264.7650	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
30/09/2008	R153 On 05-February-09			Bond Future	8.8100	8.9010	111.7966	111.6547	3.00
30/09/2008	R153 On 07-May-09			Bond Future	8.1900	8.3060	108.3753	108.2274	0.00
30/09/2008	R153 On 06-November-08			Bond Future	9.2700	9.3510	108.6096	108.4725	8,722.00
30/09/2008	R153 On 05-February-09	10.00	Call	Option on Bond Future	1950	1838	1950	1838	0.00
30/09/2008	R153 On 05-February-09	10.00	Put	Option on Bond Future	203	233	203	233	0.00
30/09/2008	R153 On 07-May-09	9.25	Call	Option on Bond Future	2413	2324	2413	2324	0.00
30/09/2008	R153 On 07-May-09	9.25	Put	Option on Bond Future	1083	1142	1083	1142	0.00
30/09/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	397	339	397	339	0.00
30/09/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	431	510	431	510	0.00
30/09/2008	R153 On 06-November-08	9.00	Call	Option on Bond Future	225	188	225	188	700.00
30/09/2008	R153 On 06-November-08	9.00	Put	Option on Bond Future	684	783	684	783	0.00
30/09/2008	R157 On 05-February-09			Bond Future	8.6500	8.6820	129.4750	129.2987	5,094.00
30/09/2008	R157 On 07-May-09			Bond Future	8.4900	8.5200	126.2933	126.1155	0.00
30/09/2008	R157 On 06-November-08			Bond Future	8.8000	8.8310	125.8700	125.6955	9,373.00
30/09/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	2961	2876	2961	2876	600.00
30/09/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	2399	2491	2399	2491	0.00
30/09/2008	R157 On 07-May-09	9.00	Call	Option on Bond Future	4944	4838	4944	4838	0.00
30/09/2008	R157 On 07-May-09	9.00	Put	Option on Bond Future	2139	2210	2139	2210	0.00
30/09/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1257	1195	1257	1195	700.00
30/09/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1554	1667	1554	1667	0.00
30/09/2008	R157 On 05-February-09	9.25	Call	Option on Bond Future	4674	4560	4674	4560	0.00
30/09/2008	R157 On 05-February-09	9.25	Put	Option on Bond Future	1324	1387	1324	1387	0.00
30/09/2008	R157 On 06-November-08	9.50	Call	Option on Bond Future	4209	4067	4209	4067	500.00
30/09/2008	R157 On 06-November-08	9.50	Put	Option on Bond Future	225	258	225	258	1,000.00
30/09/2008	R157 On 05-February-09	10.00	Call	Option on Bond Future	7853	7706	7853	7706	0.00
30/09/2008	R157 On 05-February-09	10.00	Put	Option on Bond Future	475	505	475	505	600.00
30/09/2008	R157 On 05-February-09	9.50	Call	Option on Bond Future	5663	5537	5663	5537	600.00
30/09/2008	R157 On 05-February-09	9.50	Put	Option on Bond Future	951	1001	951	1001	0.00
30/09/2008	R157 On 06-November-08	10.25	Call	Option on Bond Future	8088	7917	8088	7917	0.00
30/09/2008	R157 On 06-November-08	10.25	Put	Option on Bond Future	15	18	15	18	300.00
30/09/2008	R186 On 05-February-09			Bond Future	8.4300	8.4370	120.4061	120.3123	2,500.00
30/09/2008	R186 On 07-May-09			Bond Future	8.3200	8.3310	124.0331	123.9281	0.00
30/09/2008	R186 On 06-November-08			Bond Future	8.5400	8.5450	122.0282	121.9350	4,975.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	R186 On 05-February-09	9.25	Call	Option on Bond Future	8144	8051	8144	8051	0.00
30/09/2008	R186 On 05-February-09	9.25	Put	Option on Bond Future	10	12	10	12	0.00
30/09/2008	R186 On 07-May-09	9.00	Call	Option on Bond Future	6976	6880	6976	6880	0.00
30/09/2008	R186 On 07-May-09	9.00	Put	Option on Bond Future	149	158	149	158	0.00
30/09/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	603	575	603	575	0.00
30/09/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	977	1042	977	1042	0.00
30/09/2008	R196 On 05-February-09			Bond Future	11.0000	11.1950	104.4334	104.4235	0.00
30/09/2008	R196 On 07-May-09			Bond Future	11.1000	11.1950	101.5984	101.5702	0.00
30/09/2008	R196 On 06-November-08			Bond Future	11.6900	11.1950	101.4581	101.6032	0.00
30/09/2008	R196 On 05-February-09	10.75	Call	Option on Bond Future	1227	1227	1227	1227	0.00
30/09/2008	R196 On 05-February-09	10.75	Put	Option on Bond Future	1240	1250	1240	1250	0.00
30/09/2008	R196 On 07-May-09	11.00	Call	Option on Bond Future	1555	1545	1555	1545	0.00
30/09/2008	R196 On 07-May-09	11.00	Put	Option on Bond Future	1585	1602	1585	1602	0.00
30/09/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	304	357	304	357	0.00
30/09/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1172	1080	1172	1080	0.00
30/09/2008	R201 On 05-February-09			Bond Future	8.7500	8.7780	101.2161	101.0809	2.00
30/09/2008	R201 On 07-May-09			Bond Future	8.5800	8.6120	104.1422	104.0015	0.00
30/09/2008	R201 On 06-November-08			Bond Future	8.9100	8.9410	102.6517	102.5180	1,000.00
30/09/2008	R201 On 05-February-09	9.25	Call	Option on Bond Future	2620	2519	2620	2519	0.00
30/09/2008	R201 On 05-February-09	9.25	Put	Option on Bond Future	386	421	386	421	0.00
30/09/2008	R201 On 07-May-09	9.25	Call	Option on Bond Future	3438	3333	3438	3333	0.00
30/09/2008	R201 On 07-May-09	9.25	Put	Option on Bond Future	541	577	541	577	0.00
30/09/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	346	312	346	312	0.00
30/09/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1097	1197	1097	1197	0.00
30/09/2008	R203 On 05-February-09			Bond Future	8.6500	8.6810	100.9696	100.7874	0.00
30/09/2008	R203 On 07-May-09			Bond Future	8.5000	8.5330	99.8034	99.6169	0.00
30/09/2008	R203 On 06-November-08			Bond Future	8.7900	8.8240	97.9840	97.8063	0.00
30/09/2008	R203 On 05-February-09	9.25	Call	Option on Bond Future	3624	3467	3624	3467	0.00
30/09/2008	R203 On 05-February-09	9.25	Put	Option on Bond Future	174	199	174	199	0.00
30/09/2008	R203 On 07-May-09	9.00	Call	Option on Bond Future	3357	3216	3357	3216	0.00
30/09/2008	R203 On 07-May-09	9.00	Put	Option on Bond Future	500	545	500	545	0.00
30/09/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	104	86	104	86	0.00
30/09/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1868	2028	1868	2028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	R204 On 05-February-09			Bond Future	8.6500	8.6840	96.8244	96.6339	9.00
30/09/2008	R204 On 07-May-09			Bond Future	8.5200	8.5510	99.7407	99.5447	0.00
30/09/2008	R204 On 06-November-08			Bond Future	8.7900	8.8160	97.9093	97.7244	3,126.00
30/09/2008	R204 On 05-February-09	9.25	Call	Option on Bond Future	3819	3649	3819	3649	0.00
30/09/2008	R204 On 05-February-09	9.25	Put	Option on Bond Future	124	145	124	145	0.00
30/09/2008	R204 On 07-May-09	9.00	Call	Option on Bond Future	3449	3299	3449	3299	0.00
30/09/2008	R204 On 07-May-09	9.00	Put	Option on Bond Future	471	517	471	517	0.00
30/09/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	92	76	92	76	0.00
30/09/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1947	2116	1947	2116	0.00
30/09/2008	R206 On 05-February-09			Bond Future	8.6700	8.7220	95.9162	95.7172	0.00
30/09/2008	R206 On 07-May-09			Bond Future	8.4500	8.5040	98.8053	98.5975	0.00
30/09/2008	R206 On 06-November-08			Bond Future	8.8900	8.9360	96.7499	96.5572	610.00
30/09/2008	R206 On 05-February-09	9.25	Call	Option on Bond Future	2540	2389	2540	2389	0.00
30/09/2008	R206 On 05-February-09	9.25	Put	Option on Bond Future	349	397	349	397	0.00
30/09/2008	R206 On 07-May-09	9.00	Call	Option on Bond Future	2734	2592	2734	2592	0.00
30/09/2008	R206 On 07-May-09	9.00	Put	Option on Bond Future	709	775	709	775	0.00
30/09/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	6	5	6	5	0.00
30/09/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3579	3770	3579	3770	0.00
30/09/2008	R207 On 05-February-09			Bond Future	8.6500	8.6650	90.7676	90.6438	0.00
30/09/2008	R207 On 07-May-09			Bond Future	8.5300	8.5450	93.5035	93.3733	0.00
30/09/2008	R207 On 06-November-08			Bond Future	8.7700	8.7890	91.6356	91.5117	0.00
30/09/2008	R207 On 05-February-09	9.25	Call	Option on Bond Future	3915	3802	3915	3802	0.00
30/09/2008	R207 On 05-February-09	9.25	Put	Option on Bond Future	85	96	85	96	0.00
30/09/2008	R207 On 07-May-09	9.00	Call	Option on Bond Future	3419	3317	3419	3317	0.00
30/09/2008	R207 On 07-May-09	9.00	Put	Option on Bond Future	392	420	392	420	0.00
30/09/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	81	71	81	71	0.00
30/09/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1866	1980	1866	1980	0.00
30/09/2008	R209 On 05-February-09			Bond Future	8.0900	8.0930	82.1350	82.1441	0.00
30/09/2008	R209 On 07-May-09			Bond Future	8.0100	8.0040	81.4401	81.4493	0.00
30/09/2008	R209 On 06-November-08			Bond Future	8.1800	8.1830	79.7062	79.7152	6,539.00
30/09/2008	R209 On 05-February-09	9.00	Call	Option on Bond Future	7617	7627	7617	7627	0.00
30/09/2008	R209 On 05-February-09	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/09/2008	R209 On 07-May-09	9.00	Call	Option on Bond Future	8427	8436	8427	8436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	R209 On 07-May-09	9.00	Put	Option on Bond Future	2	2	2	2	0.00
30/09/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/09/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4063	4054	4063	4054	0.00
30/09/2008	TRT1 On 05-February-09			Index Future	280.9200	280.5430	280.9180	280.5430	0.00
30/09/2008	TRT1 On 07-May-09			Index Future	289.0800	288.6890	289.0770	288.6890	0.00
30/09/2008	TRT1 On 06-November-08			Index Future	272.8700	272.5020	272.8650	272.5020	300.00
30/09/2008	ZAAD On 16-March-09			Currency Future	6.7600	6.8663	6.7566	6.8663	410.00
30/09/2008	ZAAD On 12-June-09			Currency Future	6.8300	6.9499	6.8283	6.9499	100.00
30/09/2008	ZAAD On 12-December-08			Currency Future	6.6600	6.7768	6.6595	6.7768	4,844.00
30/09/2008	ZAAD On 16-March-09	6.85	Call	Currency Future	280	315	280	315	0.00
30/09/2008	ZAAD On 16-March-09	6.85	Put	Currency Future	374	299	374	299	0.00
30/09/2008	ZAAD On 12-June-09	6.95	Call	Currency Future	351	392	351	392	0.00
30/09/2008	ZAAD On 12-June-09	6.95	Put	Currency Future	472	392	472	392	0.00
30/09/2008	ZAAD On 12-December-08	6.80	Call	Currency Future	156	188	156	188	0.00
30/09/2008	ZAAD On 12-December-08	6.80	Put	Currency Future	297	212	297	212	0.00
30/09/2008	ZAAD On 16-March-09	6.90	Call	Currency Future	263	295	263	295	0.00
30/09/2008	ZAAD On 16-March-09	6.90	Put	Currency Future	407	329	407	329	0.00
30/09/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	334	373	334	373	0.00
30/09/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	506	423	506	423	0.00
30/09/2008	ZAAD On 16-March-09	6.95	Call	Currency Future	248	277	248	277	0.00
30/09/2008	ZAAD On 16-March-09	6.95	Put	Currency Future	441	361	441	361	0.00
30/09/2008	ZAAD On 12-June-09	7.05	Call	Currency Future	318	355	318	355	0.00
30/09/2008	ZAAD On 12-June-09	7.05	Put	Currency Future	540	455	540	455	0.00
30/09/2008	ZAAD On 12-December-08	6.85	Call	Currency Future	142	170	142	170	0.00
30/09/2008	ZAAD On 12-December-08	6.85	Put	Currency Future	332	243	332	243	0.00
30/09/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	233	260	233	260	0.00
30/09/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	476	394	476	394	0.00
30/09/2008	ZAAD On 12-June-09	7.10	Call	Currency Future	304	338	304	338	0.00
30/09/2008	ZAAD On 12-June-09	7.10	Put	Currency Future	575	488	575	488	0.00
30/09/2008	ZAAD On 12-December-08	6.95	Call	Currency Future	118	139	118	139	0.00
30/09/2008	ZAAD On 12-December-08	6.95	Put	Currency Future	408	312	408	312	0.00
30/09/2008	ZAAD On 16-March-09	6.70	Call	Currency Future	338	382	338	382	0.00
30/09/2008	ZAAD On 16-March-09	6.70	Put	Currency Future	281	215	281	215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	ZAAD On 12-June-09	6.80	Call	Currency Future	406	455	406	455	0.00
30/09/2008	ZAAD On 12-June-09	6.80	Put	Currency Future	378	305	378	305	0.00
30/09/2008	ZAAD On 12-December-08	6.65	Call	Currency Future	210	257	210	257	0.00
30/09/2008	ZAAD On 12-December-08	6.65	Put	Currency Future	201	130	201	130	0.00
30/09/2008	ZAAD On 16-March-09	6.75	Call	Currency Future	318	358	318	358	0.00
30/09/2008	ZAAD On 16-March-09	6.75	Put	Currency Future	311	242	311	242	0.00
30/09/2008	ZAAD On 12-December-08	6.65	Call	Currency Future	210	257	210	257	0.00
30/09/2008	ZAAD On 12-December-08	6.65	Put	Currency Future	201	130	201	130	0.00
30/09/2008	ZAAD On 16-March-09	6.60	Call	Currency Future	383	435	383	435	0.00
30/09/2008	ZAAD On 16-March-09	6.60	Put	Currency Future	226	169	226	169	0.00
30/09/2008	ZAAD On 12-June-09	6.70	Call	Currency Future	447	502	447	502	0.00
30/09/2008	ZAAD On 12-June-09	6.70	Put	Currency Future	319	252	319	252	0.00
30/09/2008	ZAAD On 12-December-08	6.55	Call	Currency Future	255	316	255	316	0.00
30/09/2008	ZAAD On 12-December-08	6.55	Put	Currency Future	146	89	146	89	0.00
30/09/2008	ZAAD On 16-March-09	6.65	Call	Currency Future	360	407	360	407	0.00
30/09/2008	ZAAD On 16-March-09	6.65	Put	Currency Future	253	191	253	191	0.00
30/09/2008	ZAAD On 12-December-08	6.60	Call	Currency Future	232	285	232	285	0.00
30/09/2008	ZAAD On 12-December-08	6.60	Put	Currency Future	172	108	172	108	0.00
30/09/2008	ZAAD On 12-June-09	6.85	Call	Currency Future	387	433	387	433	0.00
30/09/2008	ZAAD On 12-June-09	6.85	Put	Currency Future	408	334	408	334	0.00
30/09/2008	ZAAD On 12-December-08	6.20	Call	Currency Future	495	595	495	595	0.00
30/09/2008	ZAAD On 12-December-08	6.20	Put	Currency Future	35	18	35	18	0.00
30/09/2008	ZAAD On 12-December-08	6.30	Call	Currency Future	415	507	415	507	0.00
30/09/2008	ZAAD On 12-December-08	6.30	Put	Currency Future	55	30	55	30	0.00
30/09/2008	ZAAD On 12-December-08	6.40	Call	Currency Future	344	424	344	424	0.00
30/09/2008	ZAAD On 12-December-08	6.40	Put	Currency Future	84	47	84	47	0.00
30/09/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	282	350	282	350	0.00
30/09/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	123	73	123	73	0.00
30/09/2008	ZAAD On 12-December-08	6.70	Call	Currency Future	190	232	190	232	0.00
30/09/2008	ZAAD On 12-December-08	6.70	Put	Currency Future	231	155	231	155	0.00
30/09/2008	ZAAD On 12-December-08	6.90	Call	Currency Future	129	153	129	153	0.00
30/09/2008	ZAAD On 12-December-08	6.90	Put	Currency Future	370	277	370	277	0.00
30/09/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	107	125	107	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	448	349	448	349	0.00
30/09/2008	ZAAD On 12-December-08	6.15	Call	Currency Future	538	641	538	641	0.00
30/09/2008	ZAAD On 12-December-08	6.15	Put	Currency Future	28	14	28	14	0.00
30/09/2008	ZAAD On 12-December-08	6.25	Call	Currency Future	454	550	454	550	0.00
30/09/2008	ZAAD On 12-December-08	6.25	Put	Currency Future	44	23	44	23	0.00
30/09/2008	ZAAD On 12-December-08	6.35	Call	Currency Future	378	465	378	465	0.00
30/09/2008	ZAAD On 12-December-08	6.35	Put	Currency Future	68	38	68	38	0.00
30/09/2008	ZAAD On 12-December-08	6.45	Call	Currency Future	311	386	311	386	0.00
30/09/2008	ZAAD On 12-December-08	6.45	Put	Currency Future	102	59	102	59	0.00
30/09/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	172	209	172	209	0.00
30/09/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	263	182	263	182	0.00
30/09/2008	ZAAD On 16-March-09	6.30	Call	Currency Future	561	641	561	641	0.00
30/09/2008	ZAAD On 16-March-09	6.30	Put	Currency Future	105	75	105	75	0.00
30/09/2008	ZAAD On 16-March-09	6.40	Call	Currency Future	493	565	493	565	0.00
30/09/2008	ZAAD On 16-March-09	6.40	Put	Currency Future	137	99	137	99	0.00
30/09/2008	ZAAD On 16-March-09	6.50	Call	Currency Future	434	496	434	496	0.00
30/09/2008	ZAAD On 16-March-09	6.50	Put	Currency Future	178	130	178	130	0.00
30/09/2008	ZAAD On 16-March-09	6.80	Call	Currency Future	298	336	298	336	0.00
30/09/2008	ZAAD On 16-March-09	6.80	Put	Currency Future	342	270	342	270	0.00
30/09/2008	ZAAD On 16-March-09	6.90	Call	Currency Future	263	295	263	295	0.00
30/09/2008	ZAAD On 16-March-09	6.90	Put	Currency Future	407	329	407	329	0.00
30/09/2008	ZAAD On 16-March-09	7.10	Call	Currency Future	207	229	207	229	0.00
30/09/2008	ZAAD On 16-March-09	7.10	Put	Currency Future	550	463	550	463	0.00
30/09/2008	ZAAD On 16-March-09	6.25	Call	Currency Future	599	681	599	681	0.00
30/09/2008	ZAAD On 16-March-09	6.25	Put	Currency Future	92	65	92	65	0.00
30/09/2008	ZAAD On 16-March-09	6.35	Call	Currency Future	526	603	526	603	0.00
30/09/2008	ZAAD On 16-March-09	6.35	Put	Currency Future	119	86	119	86	0.00
30/09/2008	ZAAD On 16-March-09	6.45	Call	Currency Future	463	529	463	529	0.00
30/09/2008	ZAAD On 16-March-09	6.45	Put	Currency Future	156	113	156	113	0.00
30/09/2008	ZAAD On 16-March-09	6.55	Call	Currency Future	407	464	407	464	0.00
30/09/2008	ZAAD On 16-March-09	6.55	Put	Currency Future	201	148	201	148	0.00
30/09/2008	ZAAD On 16-March-09	7.05	Call	Currency Future	220	244	220	244	0.00
30/09/2008	ZAAD On 16-March-09	7.05	Put	Currency Future	513	428	513	428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	ZAAD On 12-June-09	6.40	Call	Currency Future	602	687	602	687	0.00
30/09/2008	ZAAD On 12-June-09	6.40	Put	Currency Future	174	137	174	137	0.00
30/09/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	544	617	544	617	0.00
30/09/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	216	168	216	168	0.00
30/09/2008	ZAAD On 12-June-09	6.60	Call	Currency Future	493	555	493	555	0.00
30/09/2008	ZAAD On 12-June-09	6.60	Put	Currency Future	264	205	264	205	0.00
30/09/2008	ZAAD On 12-June-09	6.90	Call	Currency Future	368	412	368	412	0.00
30/09/2008	ZAAD On 12-June-09	6.90	Put	Currency Future	440	362	440	362	0.00
30/09/2008	ZAAD On 12-June-09	7.20	Call	Currency Future	277	307	277	307	0.00
30/09/2008	ZAAD On 12-June-09	7.20	Put	Currency Future	648	557	648	557	0.00
30/09/2008	ZAAD On 12-June-09	6.30	Call	Currency Future	671	761	671	761	0.00
30/09/2008	ZAAD On 12-June-09	6.30	Put	Currency Future	143	111	143	111	0.00
30/09/2008	ZAAD On 16-March-09	6.20	Call	Currency Future	637	722	637	722	0.00
30/09/2008	ZAAD On 16-March-09	6.20	Put	Currency Future	80	56	80	56	0.00
30/09/2008	ZAAD On 16-March-09	6.40	Call	Currency Future	493	565	493	565	0.00
30/09/2008	ZAAD On 16-March-09	6.40	Put	Currency Future	137	99	137	99	0.00
30/09/2008	ZAAD On 16-March-09	6.70	Call	Currency Future	338	382	338	382	0.00
30/09/2008	ZAAD On 16-March-09	6.70	Put	Currency Future	281	215	281	215	0.00
30/09/2008	ZAAD On 12-December-08	6.55	Call	Currency Future	255	316	255	316	0.00
30/09/2008	ZAAD On 12-December-08	6.55	Put	Currency Future	146	89	146	89	0.00
30/09/2008	ZAAD On 12-December-08	7.05	Call	Currency Future	98	114	98	114	0.00
30/09/2008	ZAAD On 12-December-08	7.05	Put	Currency Future	488	387	488	387	0.00
30/09/2008	ZAAD On 16-March-09	6.55	Call	Currency Future	407	464	407	464	0.00
30/09/2008	ZAAD On 16-March-09	6.55	Put	Currency Future	201	148	201	148	0.00
30/09/2008	ZAAD On 16-March-09	7.05	Call	Currency Future	220	244	220	244	0.00
30/09/2008	ZAAD On 16-March-09	7.05	Put	Currency Future	513	428	513	428	0.00
30/09/2008	ZAAD On 16-March-09	7.15	Call	Currency Future	195	215	195	215	0.00
30/09/2008	ZAAD On 16-March-09	7.15	Put	Currency Future	588	499	588	499	0.00
30/09/2008	ZAAD On 12-June-09	6.40	Call	Currency Future	602	687	602	687	0.00
30/09/2008	ZAAD On 12-June-09	6.40	Put	Currency Future	174	137	174	137	0.00
30/09/2008	ZAAD On 12-June-09	6.90	Call	Currency Future	368	412	368	412	0.00
30/09/2008	ZAAD On 12-June-09	6.90	Put	Currency Future	440	362	440	362	0.00
30/09/2008	ZAAD On 12-December-08	7.05	Call	Currency Future	98	114	98	114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	ZAAD On 12-December-08	7.05	Put	Currency Future	488	387	488	387	0.00
30/09/2008	ZAAD On 12-December-08	7.15	Call	Currency Future	75	94	75	94	0.00
30/09/2008	ZAAD On 12-December-08	7.15	Put	Currency Future	566	467	566	467	0.00
30/09/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	57	74	57	74	0.00
30/09/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	648	548	648	548	0.00
30/09/2008	ZAAD On 12-December-08	7.35	Call	Currency Future	43	56	43	56	0.00
30/09/2008	ZAAD On 12-December-08	7.35	Put	Currency Future	734	629	734	629	0.00
30/09/2008	ZAAD On 16-March-09	7.20	Call	Currency Future	180	203	180	203	0.00
30/09/2008	ZAAD On 16-March-09	7.20	Put	Currency Future	624	536	624	536	0.00
30/09/2008	ZAAD On 16-March-09	7.30	Call	Currency Future	153	176	153	176	0.00
30/09/2008	ZAAD On 16-March-09	7.30	Put	Currency Future	696	609	696	609	0.00
30/09/2008	ZAAD On 16-March-09	7.40	Call	Currency Future	129	149	129	149	0.00
30/09/2008	ZAAD On 16-March-09	7.40	Put	Currency Future	773	682	773	682	0.00
30/09/2008	ZAAD On 12-June-09	6.70	Call	Currency Future	447	502	447	502	0.00
30/09/2008	ZAAD On 12-June-09	6.70	Put	Currency Future	319	252	319	252	0.00
30/09/2008	ZAAD On 12-June-09	7.20	Call	Currency Future	277	307	277	307	0.00
30/09/2008	ZAAD On 12-June-09	7.20	Put	Currency Future	648	557	648	557	0.00
30/09/2008	ZAAD On 12-June-09	7.30	Call	Currency Future	244	279	244	279	0.00
30/09/2008	ZAAD On 12-June-09	7.30	Put	Currency Future	716	629	716	629	0.00
30/09/2008	ZAAD On 12-June-09	7.40	Call	Currency Future	215	250	215	250	0.00
30/09/2008	ZAAD On 12-June-09	7.40	Put	Currency Future	787	700	787	700	0.00
30/09/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	189	220	189	220	0.00
30/09/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	861	770	861	770	0.00
30/09/2008	ZAAD On 12-December-08	6.45	Call	Currency Future	311	386	311	386	0.00
30/09/2008	ZAAD On 12-December-08	6.45	Put	Currency Future	102	59	102	59	0.00
30/09/2008	ZAAD On 12-December-08	6.95	Call	Currency Future	118	139	118	139	0.00
30/09/2008	ZAAD On 12-December-08	6.95	Put	Currency Future	408	312	408	312	0.00
30/09/2008	ZAAD On 12-December-08	7.15	Call	Currency Future	75	94	75	94	0.00
30/09/2008	ZAAD On 12-December-08	7.15	Put	Currency Future	566	467	566	467	0.00
30/09/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	166	191	166	191	0.00
30/09/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	660	574	660	574	0.00
30/09/2008	ZAAD On 16-March-09	7.35	Call	Currency Future	141	162	141	162	0.00
30/09/2008	ZAAD On 16-March-09	7.35	Put	Currency Future	734	645	734	645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	ZAAD On 12-June-09	6.65	Call	Currency Future	469	528	469	528	0.00
30/09/2008	ZAAD On 12-June-09	6.65	Put	Currency Future	291	228	291	228	0.00
30/09/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	426	477	426	477	0.00
30/09/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	348	278	348	278	0.00
30/09/2008	ZAAD On 12-June-09	6.85	Call	Currency Future	387	433	387	433	0.00
30/09/2008	ZAAD On 12-June-09	6.85	Put	Currency Future	408	334	408	334	0.00
30/09/2008	ZAAD On 12-June-09	7.15	Call	Currency Future	290	322	290	322	0.00
30/09/2008	ZAAD On 12-June-09	7.15	Put	Currency Future	611	522	611	522	0.00
30/09/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	260	292	260	292	0.00
30/09/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	682	592	682	592	0.00
30/09/2008	ZAAD On 12-June-09	7.35	Call	Currency Future	229	266	229	266	0.00
30/09/2008	ZAAD On 12-June-09	7.35	Put	Currency Future	751	666	751	666	0.00
30/09/2008	ZAAD On 12-June-09	7.45	Call	Currency Future	202	235	202	235	0.00
30/09/2008	ZAAD On 12-June-09	7.45	Put	Currency Future	823	735	823	735	0.00
30/09/2008	ZAAD On 12-December-08	6.40	Call	Currency Future	344	424	344	424	0.00
30/09/2008	ZAAD On 12-December-08	6.40	Put	Currency Future	84	47	84	47	0.00
30/09/2008	ZAAD On 12-December-08	6.90	Call	Currency Future	129	153	129	153	0.00
30/09/2008	ZAAD On 12-December-08	6.90	Put	Currency Future	370	277	370	277	0.00
30/09/2008	ZAAD On 12-December-08	7.10	Call	Currency Future	86	103	86	103	0.00
30/09/2008	ZAAD On 12-December-08	7.10	Put	Currency Future	527	426	527	426	0.00
30/09/2008	ZAAD On 12-December-08	7.20	Call	Currency Future	66	85	66	85	0.00
30/09/2008	ZAAD On 12-December-08	7.20	Put	Currency Future	606	508	606	508	0.00
30/09/2008	ZAAD On 16-March-09	6.80	Call	Currency Future	298	336	298	336	0.00
30/09/2008	ZAAD On 16-March-09	6.80	Put	Currency Future	342	270	342	270	0.00
30/09/2008	ZAAD On 16-March-09	7.30	Call	Currency Future	153	176	153	176	0.00
30/09/2008	ZAAD On 16-March-09	7.30	Put	Currency Future	696	609	696	609	0.00
30/09/2008	ZAAD On 12-June-09	7.40	Call	Currency Future	215	250	215	250	0.00
30/09/2008	ZAAD On 12-June-09	7.40	Put	Currency Future	787	700	787	700	0.00
30/09/2008	ZAAD On 16-March-09	6.45	Call	Currency Future	463	529	463	529	0.00
30/09/2008	ZAAD On 16-March-09	6.45	Put	Currency Future	156	113	156	113	0.00
30/09/2008	ZAAD On 16-March-09	6.65	Call	Currency Future	360	407	360	407	0.00
30/09/2008	ZAAD On 16-March-09	6.65	Put	Currency Future	253	191	253	191	0.00
30/09/2008	ZAAD On 16-March-09	6.95	Call	Currency Future	248	277	248	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2008	ZAAD On 16-March-09	6.95	Put	Currency Future	441	361	441	361	0.00
30/09/2008	ZAAD On 16-March-09	7.15	Call	Currency Future	195	215	195	215	0.00
30/09/2008	ZAAD On 16-March-09	7.15	Put	Currency Future	588	499	588	499	0.00
30/09/2008	ZAAD On 12-June-09	6.55	Call	Currency Future	518	584	518	584	0.00
30/09/2008	ZAAD On 12-June-09	6.55	Put	Currency Future	240	184	240	184	0.00
30/09/2008	ZAAD On 12-June-09	6.65	Call	Currency Future	469	528	469	528	0.00
30/09/2008	ZAAD On 12-June-09	6.65	Put	Currency Future	291	228	291	228	0.00
30/09/2008	ZAAD On 12-June-09	7.15	Call	Currency Future	290	322	290	322	0.00
30/09/2008	ZAAD On 12-June-09	7.15	Put	Currency Future	611	522	611	522	0.00