



Derivatives Monthly Statistics Report

For October 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09			Currency Future	10.3200	10.3370	10.3168	10.3370	41,049.00
31/10/2008	\$ / R On 12-June-09			Currency Future	10.5400	10.5494	10.5363	10.5494	3,067.00
31/10/2008	\$ / R On 12-December-08			Currency Future	10.0700	10.1011	10.0738	10.1011	285,072.00
31/10/2008	\$ / R On 16-March-09	10.35	Call	Currency Future	989	853	989	853	0.00
31/10/2008	\$ / R On 16-March-09	10.35	Put	Currency Future	1023	866	1023	866	0.00
31/10/2008	\$ / R On 12-June-09	10.55	Call	Currency Future	1183	1031	1183	1031	0.00
31/10/2008	\$ / R On 12-June-09	10.55	Put	Currency Future	1197	1032	1197	1032	0.00
31/10/2008	\$ / R On 12-December-08	10.10	Call	Currency Future	664	582	664	582	0.00
31/10/2008	\$ / R On 12-December-08	10.10	Put	Currency Future	690	580	690	580	0.00
31/10/2008	\$ / R On 12-June-09	10.55	Call	Currency Future	1183	1031	1183	1031	0.00
31/10/2008	\$ / R On 12-June-09	10.55	Put	Currency Future	1197	1032	1197	1032	0.00
31/10/2008	\$ / R On 16-March-09	11.10	Call	Currency Future	719	590	719	590	0.00
31/10/2008	\$ / R On 16-March-09	11.10	Put	Currency Future	1502	1353	1502	1353	0.00
31/10/2008	\$ / R On 12-June-09	11.35	Call	Currency Future	897	749	897	749	0.00
31/10/2008	\$ / R On 12-June-09	11.35	Put	Currency Future	1711	1549	1711	1549	0.00
31/10/2008	\$ / R On 12-December-08	10.85	Call	Currency Future	421	346	421	346	0.00
31/10/2008	\$ / R On 12-December-08	10.85	Put	Currency Future	1197	1095	1197	1095	0.00
31/10/2008	\$ / R On 12-December-08	9.85	Call	Currency Future	772	694	772	694	0.00
31/10/2008	\$ / R On 12-December-08	9.85	Put	Currency Future	548	443	548	443	1,000.00
31/10/2008	\$ / R On 16-March-09	11.40	Call	Currency Future	623	497	623	497	0.00
31/10/2008	\$ / R On 16-March-09	11.40	Put	Currency Future	1706	1560	1706	1560	0.00
31/10/2008	\$ / R On 12-June-09	11.65	Call	Currency Future	799	653	799	653	0.00
31/10/2008	\$ / R On 12-June-09	11.65	Put	Currency Future	1913	1753	1913	1753	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-December-08	10.30	Call	Currency Future	588	506	588	506	0.00
31/10/2008	\$ / R On 12-December-08	10.30	Put	Currency Future	814	705	814	705	1,000.00
31/10/2008	\$ / R On 12-December-08	11.10	Call	Currency Future	363	293	363	293	0.00
31/10/2008	\$ / R On 12-December-08	11.10	Put	Currency Future	1389	1291	1389	1291	0.00
31/10/2008	\$ / R On 16-March-09	11.45	Call	Currency Future	608	483	608	483	0.00
31/10/2008	\$ / R On 16-March-09	11.45	Put	Currency Future	1742	1596	1742	1596	0.00
31/10/2008	\$ / R On 12-June-09	11.70	Call	Currency Future	784	638	784	638	0.00
31/10/2008	\$ / R On 12-June-09	11.70	Put	Currency Future	1947	1788	1947	1788	0.00
31/10/2008	\$ / R On 12-December-08	11.20	Call	Currency Future	343	274	343	274	0.00
31/10/2008	\$ / R On 12-December-08	11.20	Put	Currency Future	1469	1373	1469	1373	0.00
31/10/2008	\$ / R On 16-March-09	11.60	Call	Currency Future	566	443	566	443	0.00
31/10/2008	\$ / R On 16-March-09	11.60	Put	Currency Future	1849	1706	1849	1706	0.00
31/10/2008	\$ / R On 12-June-09	11.85	Call	Currency Future	739	595	739	595	0.00
31/10/2008	\$ / R On 12-June-09	11.85	Put	Currency Future	2053	1895	2053	1895	0.00
31/10/2008	\$ / R On 12-December-08	10.50	Call	Currency Future	521	440	521	440	0.00
31/10/2008	\$ / R On 12-December-08	10.50	Put	Currency Future	947	839	947	839	2,000.00
31/10/2008	\$ / R On 12-December-08	11.30	Call	Currency Future	323	256	323	256	0.00
31/10/2008	\$ / R On 12-December-08	11.30	Put	Currency Future	1549	1455	1549	1455	0.00
31/10/2008	\$ / R On 12-December-08	11.50	Call	Currency Future	288	225	288	225	3,000.00
31/10/2008	\$ / R On 16-March-09	11.00	Call	Currency Future	753	624	753	624	0.00
31/10/2008	\$ / R On 16-March-09	11.00	Put	Currency Future	1436	1287	1436	1287	0.00
31/10/2008	\$ / R On 12-June-09	11.20	Call	Currency Future	950	801	950	801	0.00
31/10/2008	\$ / R On 12-June-09	11.20	Put	Currency Future	1614	1452	1614	1452	0.00
31/10/2008	\$ / R On 12-December-08	10.75	Call	Currency Future	447	371	447	371	0.00
31/10/2008	\$ / R On 12-December-08	10.75	Put	Currency Future	1124	1019	1124	1019	0.00
31/10/2008	\$ / R On 12-December-08	11.50	Put	Currency Future	1714	1624	1714	1624	0.00
31/10/2008	\$ / R On 16-March-09	10.60	Call	Currency Future	899	764	899	764	0.00
31/10/2008	\$ / R On 16-March-09	10.60	Put	Currency Future	1182	1027	1182	1027	0.00
31/10/2008	\$ / R On 12-June-09	10.85	Call	Currency Future	1077	927	1077	927	0.00
31/10/2008	\$ / R On 12-June-09	10.85	Put	Currency Future	1391	1227	1391	1227	0.00
31/10/2008	\$ / R On 12-December-08	10.35	Call	Currency Future	570	488	570	488	0.00
31/10/2008	\$ / R On 12-December-08	10.35	Put	Currency Future	846	737	846	737	0.00
31/10/2008	\$ / R On 16-March-09	7.90	Call	Currency Future	2555	2512	2555	2512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	7.90	Put	Currency Future	138	75	138	75	0.00
31/10/2008	\$ / R On 12-June-09	10.65	Call	Currency Future	1146	995	1146	995	0.00
31/10/2008	\$ / R On 12-June-09	10.65	Put	Currency Future	1260	1095	1260	1095	0.00
31/10/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	2398	2419	2398	2419	0.00
31/10/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	24	18	24	18	0.00
31/10/2008	\$ / R On 16-March-09	10.75	Call	Currency Future	845	715	845	715	0.00
31/10/2008	\$ / R On 16-March-09	10.75	Put	Currency Future	1279	1128	1279	1128	0.00
31/10/2008	\$ / R On 12-June-09	10.95	Call	Currency Future	1044	895	1044	895	0.00
31/10/2008	\$ / R On 12-June-09	10.95	Put	Currency Future	1458	1295	1458	1295	0.00
31/10/2008	\$ / R On 12-December-08	10.80	Call	Currency Future	434	358	434	358	0.00
31/10/2008	\$ / R On 12-December-08	10.80	Put	Currency Future	1160	1057	1160	1057	0.00
31/10/2008	\$ / R On 12-December-08	9.60	Call	Currency Future	897	825	897	825	0.00
31/10/2008	\$ / R On 12-December-08	9.60	Put	Currency Future	423	324	423	324	20,000.00
31/10/2008	\$ / R On 16-March-09	9.75	Call	Currency Future	1256	1128	1256	1128	0.00
31/10/2008	\$ / R On 16-March-09	9.75	Put	Currency Future	689	541	689	541	0.00
31/10/2008	\$ / R On 12-June-09	9.95	Call	Currency Future	1448	1295	1448	1295	0.00
31/10/2008	\$ / R On 12-June-09	9.95	Put	Currency Future	862	696	862	696	0.00
31/10/2008	\$ / R On 12-December-08	9.55	Call	Currency Future	924	854	924	854	0.00
31/10/2008	\$ / R On 12-December-08	9.55	Put	Currency Future	400	303	400	303	0.00
31/10/2008	\$ / R On 16-March-09	9.30	Call	Currency Future	1520	1408	1520	1408	0.00
31/10/2008	\$ / R On 16-March-09	9.30	Put	Currency Future	503	371	503	371	0.00
31/10/2008	\$ / R On 12-June-09	9.50	Call	Currency Future	1700	1561	1700	1561	0.00
31/10/2008	\$ / R On 12-June-09	9.50	Put	Currency Future	664	511	664	511	0.00
31/10/2008	\$ / R On 12-December-08	9.10	Call	Currency Future	1205	1155	1205	1155	0.00
31/10/2008	\$ / R On 12-December-08	9.10	Put	Currency Future	231	154	231	154	0.00
31/10/2008	\$ / R On 12-December-08	9.40	Call	Currency Future	1009	945	1009	945	0.00
31/10/2008	\$ / R On 12-December-08	9.40	Put	Currency Future	335	244	335	244	0.00
31/10/2008	\$ / R On 16-March-09	9.50	Call	Currency Future	1398	1279	1398	1279	0.00
31/10/2008	\$ / R On 16-March-09	9.50	Put	Currency Future	581	442	581	442	0.00
31/10/2008	\$ / R On 12-June-09	9.70	Call	Currency Future	1585	1438	1585	1438	0.00
31/10/2008	\$ / R On 12-June-09	9.70	Put	Currency Future	748	589	748	589	0.00
31/10/2008	\$ / R On 12-December-08	9.30	Call	Currency Future	1071	1011	1071	1011	0.00
31/10/2008	\$ / R On 12-December-08	9.30	Put	Currency Future	297	210	297	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	9.70	Call	Currency Future	1283	1157	1283	1157	0.00
31/10/2008	\$ / R On 16-March-09	9.70	Put	Currency Future	666	520	666	520	0.00
31/10/2008	\$ / R On 12-June-09	9.90	Call	Currency Future	1475	1323	1475	1323	0.00
31/10/2008	\$ / R On 12-June-09	9.90	Put	Currency Future	839	674	839	674	0.00
31/10/2008	\$ / R On 12-December-08	9.50	Call	Currency Future	952	883	952	883	0.00
31/10/2008	\$ / R On 12-December-08	9.50	Put	Currency Future	378	282	378	282	0.00
31/10/2008	\$ / R On 16-March-09	9.40	Call	Currency Future	1458	1342	1458	1342	0.00
31/10/2008	\$ / R On 16-March-09	9.40	Put	Currency Future	541	405	541	405	0.00
31/10/2008	\$ / R On 12-June-09	9.60	Call	Currency Future	1642	1499	1642	1499	0.00
31/10/2008	\$ / R On 12-June-09	9.60	Put	Currency Future	705	549	705	549	0.00
31/10/2008	\$ / R On 12-December-08	9.20	Call	Currency Future	1136	1082	1136	1082	0.00
31/10/2008	\$ / R On 12-December-08	9.20	Put	Currency Future	263	181	263	181	0.00
31/10/2008	\$ / R On 16-March-09	9.60	Call	Currency Future	1340	1217	1340	1217	0.00
31/10/2008	\$ / R On 16-March-09	9.60	Put	Currency Future	623	480	623	480	0.00
31/10/2008	\$ / R On 12-June-09	9.80	Call	Currency Future	1529	1380	1529	1380	0.00
31/10/2008	\$ / R On 12-June-09	9.80	Put	Currency Future	793	631	793	631	0.00
31/10/2008	\$ / R On 12-December-08	9.40	Call	Currency Future	1009	945	1009	945	0.00
31/10/2008	\$ / R On 12-December-08	9.40	Put	Currency Future	335	244	335	244	0.00
31/10/2008	\$ / R On 16-March-09	9.20	Call	Currency Future	1583	1475	1583	1475	0.00
31/10/2008	\$ / R On 16-March-09	9.20	Put	Currency Future	466	338	466	338	0.00
31/10/2008	\$ / R On 12-June-09	9.40	Call	Currency Future	1760	1624	1760	1624	0.00
31/10/2008	\$ / R On 12-June-09	9.40	Put	Currency Future	624	475	624	475	0.00
31/10/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	1275	1231	1275	1231	0.00
31/10/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	202	130	202	130	0.00
31/10/2008	\$ / R On 12-December-08	9.05	Call	Currency Future	1240	1193	1240	1193	0.00
31/10/2008	\$ / R On 12-December-08	9.05	Put	Currency Future	216	142	216	142	0.00
31/10/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	1889	1803	1889	1803	0.00
31/10/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	322	216	322	216	0.00
31/10/2008	\$ / R On 12-June-09	8.95	Call	Currency Future	2048	1930	2048	1930	0.00
31/10/2008	\$ / R On 12-June-09	8.95	Put	Currency Future	462	331	462	331	0.00
31/10/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	1584	1562	1584	1562	0.00
31/10/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	110	61	110	61	0.00
31/10/2008	\$ / R On 12-December-08	8.85	Call	Currency Future	1387	1351	1387	1351	20,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-December-08	8.85	Put	Currency Future	163	100	163	100	0.00
31/10/2008	\$ / R On 16-March-09	8.80	Call	Currency Future	1854	1764	1854	1764	0.00
31/10/2008	\$ / R On 16-March-09	8.80	Put	Currency Future	337	227	337	227	0.00
31/10/2008	\$ / R On 12-June-09	8.95	Call	Currency Future	2048	1930	2048	1930	0.00
31/10/2008	\$ / R On 12-June-09	8.95	Put	Currency Future	462	331	462	331	0.00
31/10/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	1999	1920	1999	1920	0.00
31/10/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	282	183	282	183	0.00
31/10/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	2151	2040	2151	2040	0.00
31/10/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	415	290	415	290	0.00
31/10/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	1710	1700	1710	1700	0.00
31/10/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	86	49	86	49	0.00
31/10/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	1999	1920	1999	1920	0.00
31/10/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	282	183	282	183	0.00
31/10/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	2186	2077	2186	2077	0.00
31/10/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	400	278	400	278	0.00
31/10/2008	\$ / R On 12-December-08	8.40	Call	Currency Future	1753	1747	1753	1747	20.00
31/10/2008	\$ / R On 12-December-08	8.40	Put	Currency Future	79	46	79	46	0.00
31/10/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	2036	1960	2036	1960	0.00
31/10/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	269	173	269	173	0.00
31/10/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	2221	2115	2221	2115	0.00
31/10/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	385	265	385	265	0.00
31/10/2008	\$ / R On 12-December-08	8.35	Call	Currency Future	1796	1794	1796	1794	0.00
31/10/2008	\$ / R On 12-December-08	8.35	Put	Currency Future	72	43	72	43	0.00
31/10/2008	\$ / R On 16-March-09	8.40	Call	Currency Future	2150	2082	2150	2082	0.00
31/10/2008	\$ / R On 16-March-09	8.40	Put	Currency Future	234	145	234	145	0.00
31/10/2008	\$ / R On 12-June-09	8.60	Call	Currency Future	2293	2191	2293	2191	0.00
31/10/2008	\$ / R On 12-June-09	8.60	Put	Currency Future	356	242	356	242	0.00
31/10/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	1884	1888	1884	1888	0.00
31/10/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	60	37	60	37	0.00
31/10/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	2112	2041	2112	2041	0.00
31/10/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	245	154	245	154	0.00
31/10/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	2074	2000	2074	2000	0.00
31/10/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	257	163	257	163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	2257	2153	2257	2153	0.00
31/10/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	370	253	370	253	0.00
31/10/2008	\$ / R On 12-December-08	8.30	Call	Currency Future	1840	1841	1840	1841	0.00
31/10/2008	\$ / R On 12-December-08	8.30	Put	Currency Future	66	40	66	40	0.00
31/10/2008	\$ / R On 16-March-09	8.30	Call	Currency Future	2228	2165	2228	2165	0.00
31/10/2008	\$ / R On 16-March-09	8.30	Put	Currency Future	212	128	212	128	0.00
31/10/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	2403	2309	2403	2309	0.00
31/10/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	316	209	316	209	0.00
31/10/2008	\$ / R On 12-December-08	8.10	Call	Currency Future	2019	2031	2019	2031	0.00
31/10/2008	\$ / R On 12-December-08	8.10	Put	Currency Future	45	30	45	30	0.00
31/10/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	2036	1960	2036	1960	0.00
31/10/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	269	173	269	173	0.00
31/10/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2111	2127	2111	2127	0.00
31/10/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	37	26	37	26	0.00
31/10/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	2257	2153	2257	2153	0.00
31/10/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	370	253	370	253	0.00
31/10/2008	\$ / R On 12-June-09	8.85	Call	Currency Future	2116	2003	2116	2003	0.00
31/10/2008	\$ / R On 12-June-09	8.85	Put	Currency Future	430	304	430	304	0.00
31/10/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	1667	1654	1667	1654	0.00
31/10/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	93	53	93	53	0.00
31/10/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	2204	2223	2204	2223	0.00
31/10/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	30	22	30	22	0.00
31/10/2008	\$ / R On 12-December-08	8.10	Call	Currency Future	2019	2031	2019	2031	0.00
31/10/2008	\$ / R On 12-December-08	8.10	Put	Currency Future	45	30	45	30	0.00
31/10/2008	\$ / R On 12-December-08	8.20	Call	Currency Future	1929	1936	1929	1936	0.00
31/10/2008	\$ / R On 12-December-08	8.20	Put	Currency Future	55	34	55	34	0.00
31/10/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	1503	1476	1503	1476	0.00
31/10/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	129	75	129	75	0.00
31/10/2008	\$ / R On 12-December-08	8.20	Call	Currency Future	1929	1936	1929	1936	0.00
31/10/2008	\$ / R On 12-December-08	8.20	Put	Currency Future	55	34	55	34	0.00
31/10/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	1584	1562	1584	1562	0.00
31/10/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	110	61	110	61	0.00
31/10/2008	\$ / R On 16-March-09	8.05	Call	Currency Future	2430	2379	2430	2379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	8.05	Put	Currency Future	163	92	163	92	0.00
31/10/2008	\$ / R On 16-March-09	8.15	Call	Currency Future	2348	2293	2348	2293	0.00
31/10/2008	\$ / R On 16-March-09	8.15	Put	Currency Future	182	106	182	106	0.00
31/10/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	2268	2207	2268	2207	0.00
31/10/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	201	120	201	120	0.00
31/10/2008	\$ / R On 16-March-09	8.35	Call	Currency Future	2189	2123	2189	2123	0.00
31/10/2008	\$ / R On 16-March-09	8.35	Put	Currency Future	222	136	222	136	0.00
31/10/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	1962	1880	1962	1880	0.00
31/10/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	295	193	295	193	0.00
31/10/2008	\$ / R On 16-March-09	8.85	Call	Currency Future	1818	1727	1818	1727	0.00
31/10/2008	\$ / R On 16-March-09	8.85	Put	Currency Future	351	240	351	240	0.00
31/10/2008	\$ / R On 16-March-09	8.35	Call	Currency Future	2189	2123	2189	2123	0.00
31/10/2008	\$ / R On 16-March-09	8.35	Put	Currency Future	222	136	222	136	0.00
31/10/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	2112	2041	2112	2041	0.00
31/10/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	245	154	245	154	0.00
31/10/2008	\$ / R On 16-March-09	8.85	Call	Currency Future	1818	1727	1818	1727	0.00
31/10/2008	\$ / R On 16-March-09	8.85	Put	Currency Future	351	240	351	240	0.00
31/10/2008	\$ / R On 16-March-09	8.95	Call	Currency Future	1749	1653	1749	1653	0.00
31/10/2008	\$ / R On 16-March-09	8.95	Put	Currency Future	382	266	382	266	0.00
31/10/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	2554	2470	2554	2470	0.00
31/10/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	268	171	268	171	0.00
31/10/2008	\$ / R On 12-June-09	8.35	Call	Currency Future	2478	2389	2478	2389	0.00
31/10/2008	\$ / R On 12-June-09	8.35	Put	Currency Future	292	189	292	189	0.00
31/10/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	2329	2230	2329	2230	0.00
31/10/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	343	230	343	230	0.00
31/10/2008	\$ / R On 12-June-09	9.05	Call	Currency Future	1982	1859	1982	1859	0.00
31/10/2008	\$ / R On 12-June-09	9.05	Put	Currency Future	495	360	495	360	0.00
31/10/2008	\$ / R On 12-June-09	9.15	Call	Currency Future	1917	1790	1917	1790	0.00
31/10/2008	\$ / R On 12-June-09	9.15	Put	Currency Future	530	391	530	391	0.00
31/10/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	1425	1392	1425	1392	0.00
31/10/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	151	91	151	91	0.00
31/10/2008	\$ / R On 12-June-09	8.30	Call	Currency Future	2516	2429	2516	2429	0.00
31/10/2008	\$ / R On 12-June-09	8.30	Put	Currency Future	280	180	280	180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-June-09	8.40	Call	Currency Future	2440	2348	2440	2348	0.00
31/10/2008	\$ / R On 12-June-09	8.40	Put	Currency Future	304	199	304	199	0.00
31/10/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	2366	2269	2366	2269	0.00
31/10/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	329	220	329	220	0.00
31/10/2008	\$ / R On 12-June-09	8.90	Call	Currency Future	2082	1967	2082	1967	0.00
31/10/2008	\$ / R On 12-June-09	8.90	Put	Currency Future	446	317	446	317	0.00
31/10/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	2015	1895	2015	1895	0.00
31/10/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	479	345	479	345	0.00
31/10/2008	\$ / R On 12-June-09	9.10	Call	Currency Future	1949	1825	1949	1825	0.00
31/10/2008	\$ / R On 12-June-09	9.10	Put	Currency Future	513	375	513	375	0.00
31/10/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	2300	2321	2300	2321	0.00
31/10/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	26	19	26	19	0.00
31/10/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	2204	2223	2204	2223	0.00
31/10/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	30	22	30	22	0.00
31/10/2008	\$ / R On 12-December-08	8.30	Call	Currency Future	1840	1841	1840	1841	0.00
31/10/2008	\$ / R On 12-December-08	8.30	Put	Currency Future	66	40	66	40	0.00
31/10/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	2471	2423	2471	2423	0.00
31/10/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	155	86	155	86	0.00
31/10/2008	\$ / R On 16-March-09	8.10	Call	Currency Future	2389	2336	2389	2336	0.00
31/10/2008	\$ / R On 16-March-09	8.10	Put	Currency Future	172	99	172	99	0.00
31/10/2008	\$ / R On 16-March-09	8.20	Call	Currency Future	2308	2250	2308	2250	0.00
31/10/2008	\$ / R On 16-March-09	8.20	Put	Currency Future	191	113	191	113	0.00
31/10/2008	\$ / R On 16-March-09	8.70	Call	Currency Future	1925	1841	1925	1841	0.00
31/10/2008	\$ / R On 16-March-09	8.70	Put	Currency Future	309	204	309	204	0.00
31/10/2008	\$ / R On 12-June-09	8.05	Call	Currency Future	2711	2637	2711	2637	0.00
31/10/2008	\$ / R On 12-June-09	8.05	Put	Currency Future	225	137	225	137	0.00
31/10/2008	\$ / R On 12-June-09	8.15	Call	Currency Future	2632	2553	2632	2553	0.00
31/10/2008	\$ / R On 12-June-09	8.15	Put	Currency Future	246	153	246	153	0.00
31/10/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	2329	2230	2329	2230	0.00
31/10/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	343	230	343	230	0.00
31/10/2008	\$ / R On 16-March-09	8.10	Call	Currency Future	2389	2336	2389	2336	0.00
31/10/2008	\$ / R On 16-March-09	8.10	Put	Currency Future	172	99	172	99	0.00
31/10/2008	\$ / R On 16-March-09	8.20	Call	Currency Future	2308	2250	2308	2250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	8.20	Put	Currency Future	191	113	191	113	0.00
31/10/2008	\$ / R On 16-March-09	8.70	Call	Currency Future	1925	1841	1925	1841	0.00
31/10/2008	\$ / R On 16-March-09	8.70	Put	Currency Future	309	204	309	204	0.00
31/10/2008	\$ / R On 16-March-09	8.80	Call	Currency Future	1854	1764	1854	1764	0.00
31/10/2008	\$ / R On 16-March-09	8.80	Put	Currency Future	337	227	337	227	0.00
31/10/2008	\$ / R On 16-March-09	8.90	Call	Currency Future	1783	1689	1783	1689	0.00
31/10/2008	\$ / R On 16-March-09	8.90	Put	Currency Future	367	252	367	252	0.00
31/10/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	2403	2309	2403	2309	0.00
31/10/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	316	209	316	209	0.00
31/10/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	2251	2272	2251	2272	0.00
31/10/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	27	20	27	20	0.00
31/10/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	2157	2175	2157	2175	0.00
31/10/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	33	24	33	24	0.00
31/10/2008	\$ / R On 12-December-08	8.05	Call	Currency Future	2065	2079	2065	2079	0.00
31/10/2008	\$ / R On 12-December-08	8.05	Put	Currency Future	41	28	41	28	0.00
31/10/2008	\$ / R On 12-December-08	8.15	Call	Currency Future	1974	1983	1974	1983	0.00
31/10/2008	\$ / R On 12-December-08	8.15	Put	Currency Future	50	32	50	32	0.00
31/10/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	1625	1608	1625	1608	0.00
31/10/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	101	57	101	57	0.00
31/10/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	1543	1519	1543	1519	0.00
31/10/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	119	67	119	67	0.00
31/10/2008	\$ / R On 16-March-09	8.05	Call	Currency Future	2430	2379	2430	2379	0.00
31/10/2008	\$ / R On 16-March-09	8.05	Put	Currency Future	163	92	163	92	0.00
31/10/2008	\$ / R On 16-March-09	8.15	Call	Currency Future	2348	2293	2348	2293	0.00
31/10/2008	\$ / R On 16-March-09	8.15	Put	Currency Future	182	106	182	106	0.00
31/10/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	1962	1880	1962	1880	0.00
31/10/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	295	193	295	193	0.00
31/10/2008	\$ / R On 12-June-09	8.20	Call	Currency Future	2593	2511	2593	2511	0.00
31/10/2008	\$ / R On 12-June-09	8.20	Put	Currency Future	257	162	257	162	0.00
31/10/2008	\$ / R On 12-June-09	8.40	Call	Currency Future	2440	2348	2440	2348	0.00
31/10/2008	\$ / R On 12-June-09	8.40	Put	Currency Future	304	199	304	199	0.00
31/10/2008	\$ / R On 12-June-09	8.90	Call	Currency Future	2082	1967	2082	1967	0.00
31/10/2008	\$ / R On 12-June-09	8.90	Put	Currency Future	446	317	446	317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	8.30	Call	Currency Future	2228	2165	2228	2165	0.00
31/10/2008	\$ / R On 16-March-09	8.30	Put	Currency Future	212	128	212	128	0.00
31/10/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	1715	1616	1715	1616	0.00
31/10/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	398	279	398	279	0.00
31/10/2008	\$ / R On 12-June-09	8.60	Call	Currency Future	2293	2191	2293	2191	0.00
31/10/2008	\$ / R On 12-June-09	8.60	Put	Currency Future	356	242	356	242	0.00
31/10/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	2221	2115	2221	2115	0.00
31/10/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	385	265	385	265	0.00
31/10/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	2151	2040	2151	2040	0.00
31/10/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	415	290	415	290	0.00
31/10/2008	\$ / R On 12-June-09	9.10	Call	Currency Future	1949	1825	1949	1825	0.00
31/10/2008	\$ / R On 12-June-09	9.10	Put	Currency Future	513	375	513	375	0.00
31/10/2008	\$ / R On 12-June-09	9.20	Call	Currency Future	1885	1756	1885	1756	0.00
31/10/2008	\$ / R On 12-June-09	9.20	Put	Currency Future	548	407	548	407	0.00
31/10/2008	\$ / R On 12-December-08	8.90	Call	Currency Future	1349	1310	1349	1310	0.00
31/10/2008	\$ / R On 12-December-08	8.90	Put	Currency Future	175	109	175	109	0.00
31/10/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	1503	1476	1503	1476	0.00
31/10/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	129	75	129	75	0.00
31/10/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	1425	1392	1425	1392	0.00
31/10/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	151	91	151	91	0.00
31/10/2008	\$ / R On 16-March-09	9.10	Call	Currency Future	1648	1545	1648	1545	0.00
31/10/2008	\$ / R On 16-March-09	9.10	Put	Currency Future	431	308	431	308	0.00
31/10/2008	\$ / R On 16-March-09	9.20	Call	Currency Future	1583	1475	1583	1475	0.00
31/10/2008	\$ / R On 16-March-09	9.20	Put	Currency Future	466	338	466	338	0.00
31/10/2008	\$ / R On 16-March-09	9.10	Call	Currency Future	1648	1545	1648	1545	0.00
31/10/2008	\$ / R On 16-March-09	9.10	Put	Currency Future	431	308	431	308	0.00
31/10/2008	\$ / R On 12-June-09	9.30	Call	Currency Future	1822	1689	1822	1689	0.00
31/10/2008	\$ / R On 12-June-09	9.30	Put	Currency Future	585	440	585	440	0.00
31/10/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	1464	1433	1464	1433	0.00
31/10/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	140	82	140	82	0.00
31/10/2008	\$ / R On 12-December-08	8.85	Call	Currency Future	1387	1351	1387	1351	0.00
31/10/2008	\$ / R On 12-December-08	8.85	Put	Currency Future	163	100	163	100	0.00
31/10/2008	\$ / R On 12-December-08	8.95	Call	Currency Future	1312	1271	1312	1271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-December-08	8.95	Put	Currency Future	188	119	188	119	0.00
31/10/2008	\$ / R On 12-December-08	9.15	Call	Currency Future	1170	1118	1170	1118	0.00
31/10/2008	\$ / R On 12-December-08	9.15	Put	Currency Future	246	167	246	167	0.00
31/10/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	1103	1046	1103	1046	0.00
31/10/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	279	195	279	195	0.00
31/10/2008	\$ / R On 12-December-08	9.35	Call	Currency Future	1039	977	1039	977	0.00
31/10/2008	\$ / R On 12-December-08	9.35	Put	Currency Future	315	226	315	226	0.00
31/10/2008	\$ / R On 12-December-08	9.45	Call	Currency Future	980	914	980	914	0.00
31/10/2008	\$ / R On 12-December-08	9.45	Put	Currency Future	356	263	356	263	0.00
31/10/2008	\$ / R On 16-March-09	9.40	Call	Currency Future	1458	1342	1458	1342	0.00
31/10/2008	\$ / R On 16-March-09	9.40	Put	Currency Future	541	405	541	405	0.00
31/10/2008	\$ / R On 16-March-09	9.60	Call	Currency Future	1340	1217	1340	1217	0.00
31/10/2008	\$ / R On 16-March-09	9.60	Put	Currency Future	623	480	623	480	0.00
31/10/2008	\$ / R On 16-March-09	9.70	Call	Currency Future	1283	1157	1283	1157	0.00
31/10/2008	\$ / R On 16-March-09	9.70	Put	Currency Future	666	520	666	520	0.00
31/10/2008	\$ / R On 12-June-09	9.20	Call	Currency Future	1885	1756	1885	1756	0.00
31/10/2008	\$ / R On 12-June-09	9.20	Put	Currency Future	548	407	548	407	0.00
31/10/2008	\$ / R On 12-December-08	9.10	Call	Currency Future	1205	1155	1205	1155	0.00
31/10/2008	\$ / R On 12-December-08	9.10	Put	Currency Future	231	154	231	154	0.00
31/10/2008	\$ / R On 12-December-08	9.20	Call	Currency Future	1136	1082	1136	1082	0.00
31/10/2008	\$ / R On 12-December-08	9.20	Put	Currency Future	263	181	263	181	0.00
31/10/2008	\$ / R On 16-March-09	8.90	Call	Currency Future	1783	1689	1783	1689	0.00
31/10/2008	\$ / R On 16-March-09	8.90	Put	Currency Future	367	252	367	252	0.00
31/10/2008	\$ / R On 16-March-09	9.30	Call	Currency Future	1520	1408	1520	1408	0.00
31/10/2008	\$ / R On 16-March-09	9.30	Put	Currency Future	503	371	503	371	0.00
31/10/2008	\$ / R On 12-June-09	9.70	Call	Currency Future	1585	1438	1585	1438	0.00
31/10/2008	\$ / R On 12-June-09	9.70	Put	Currency Future	748	589	748	589	0.00
31/10/2008	\$ / R On 12-December-08	9.80	Call	Currency Future	796	718	796	718	0.00
31/10/2008	\$ / R On 12-December-08	9.80	Put	Currency Future	522	417	522	417	0.00
31/10/2008	\$ / R On 12-December-08	10.00	Call	Currency Future	705	624	705	624	0.00
31/10/2008	\$ / R On 12-December-08	10.00	Put	Currency Future	632	523	632	523	0.00
31/10/2008	\$ / R On 12-December-08	10.20	Call	Currency Future	625	542	625	542	0.00
31/10/2008	\$ / R On 12-December-08	10.20	Put	Currency Future	751	641	751	641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-December-08	8.40	Call	Currency Future	1753	1747	1753	1747	0.00
31/10/2008	\$ / R On 12-December-08	8.40	Put	Currency Future	79	46	79	46	0.00
31/10/2008	\$ / R On 12-December-08	9.80	Call	Currency Future	796	718	796	718	0.00
31/10/2008	\$ / R On 12-December-08	9.80	Put	Currency Future	522	417	522	417	0.00
31/10/2008	\$ / R On 16-March-09	9.80	Call	Currency Future	1228	1100	1228	1100	0.00
31/10/2008	\$ / R On 16-March-09	9.80	Put	Currency Future	712	563	712	563	0.00
31/10/2008	\$ / R On 16-March-09	9.90	Call	Currency Future	1175	1044	1175	1044	0.00
31/10/2008	\$ / R On 16-March-09	9.90	Put	Currency Future	758	607	758	607	0.00
31/10/2008	\$ / R On 16-March-09	10.00	Call	Currency Future	1134	996	1134	996	0.00
31/10/2008	\$ / R On 16-March-09	10.00	Put	Currency Future	818	659	818	659	0.00
31/10/2008	\$ / R On 16-March-09	9.80	Call	Currency Future	1228	1100	1228	1100	0.00
31/10/2008	\$ / R On 16-March-09	9.80	Put	Currency Future	712	563	712	563	0.00
31/10/2008	\$ / R On 12-June-09	9.60	Call	Currency Future	1642	1499	1642	1499	0.00
31/10/2008	\$ / R On 12-June-09	9.60	Put	Currency Future	705	549	705	549	0.00
31/10/2008	\$ / R On 12-June-09	10.00	Call	Currency Future	1422	1268	1422	1268	0.00
31/10/2008	\$ / R On 12-June-09	10.00	Put	Currency Future	886	719	886	719	0.00
31/10/2008	\$ / R On 12-June-09	10.10	Call	Currency Future	1371	1215	1371	1215	0.00
31/10/2008	\$ / R On 12-June-09	10.10	Put	Currency Future	935	765	935	765	0.00
31/10/2008	\$ / R On 12-June-09	10.20	Call	Currency Future	1324	1170	1324	1170	0.00
31/10/2008	\$ / R On 12-June-09	10.20	Put	Currency Future	988	820	988	820	0.00
31/10/2008	\$ / R On 12-June-09	9.30	Call	Currency Future	1822	1689	1822	1689	0.00
31/10/2008	\$ / R On 12-June-09	9.30	Put	Currency Future	585	440	585	440	0.00
31/10/2008	\$ / R On 12-June-09	9.80	Call	Currency Future	1529	1380	1529	1380	0.00
31/10/2008	\$ / R On 12-June-09	9.80	Put	Currency Future	793	631	793	631	0.00
31/10/2008	\$ / R On 12-December-08	9.70	Call	Currency Future	845	770	845	770	0.00
31/10/2008	\$ / R On 12-December-08	9.70	Put	Currency Future	471	369	471	369	0.00
31/10/2008	\$ / R On 12-December-08	9.90	Call	Currency Future	749	670	749	670	0.00
31/10/2008	\$ / R On 12-December-08	9.90	Put	Currency Future	576	469	576	469	0.00
31/10/2008	\$ / R On 12-December-08	10.10	Call	Currency Future	664	582	664	582	0.00
31/10/2008	\$ / R On 12-December-08	10.10	Put	Currency Future	690	580	690	580	0.00
31/10/2008	\$ / R On 16-March-09	9.90	Call	Currency Future	1175	1044	1175	1044	0.00
31/10/2008	\$ / R On 16-March-09	9.90	Put	Currency Future	758	607	758	607	0.00
31/10/2008	\$ / R On 16-March-09	10.10	Call	Currency Future	1091	955	1091	955	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	10.10	Put	Currency Future	874	718	874	718	0.00
31/10/2008	\$ / R On 12-June-09	10.10	Call	Currency Future	1371	1215	1371	1215	0.00
31/10/2008	\$ / R On 12-June-09	10.10	Put	Currency Future	935	765	935	765	0.00
31/10/2008	\$ / R On 12-June-09	10.30	Call	Currency Future	1282	1130	1282	1130	0.00
31/10/2008	\$ / R On 12-June-09	10.30	Put	Currency Future	1046	881	1046	881	0.00
31/10/2008	\$ / R On 12-December-08	9.70	Call	Currency Future	845	770	845	770	0.00
31/10/2008	\$ / R On 12-December-08	9.70	Put	Currency Future	471	369	471	369	0.00
31/10/2008	\$ / R On 12-June-09	9.40	Call	Currency Future	1760	1624	1760	1624	0.00
31/10/2008	\$ / R On 12-June-09	9.40	Put	Currency Future	624	475	624	475	0.00
31/10/2008	\$ / R On 12-June-09	9.90	Call	Currency Future	1475	1323	1475	1323	0.00
31/10/2008	\$ / R On 12-June-09	9.90	Put	Currency Future	839	674	839	674	0.00
31/10/2008	\$ / R On 12-December-08	9.30	Call	Currency Future	1071	1011	1071	1011	0.00
31/10/2008	\$ / R On 12-December-08	9.30	Put	Currency Future	297	210	297	210	0.00
31/10/2008	\$ / R On 12-December-08	9.75	Call	Currency Future	820	744	820	744	0.00
31/10/2008	\$ / R On 12-December-08	9.75	Put	Currency Future	496	393	496	393	0.00
31/10/2008	\$ / R On 12-December-08	9.95	Call	Currency Future	727	647	727	647	0.00
31/10/2008	\$ / R On 12-December-08	9.95	Put	Currency Future	603	496	603	496	0.00
31/10/2008	\$ / R On 12-December-08	10.15	Call	Currency Future	644	562	644	562	0.00
31/10/2008	\$ / R On 12-December-08	10.15	Put	Currency Future	720	610	720	610	0.00
31/10/2008	\$ / R On 16-March-09	9.35	Call	Currency Future	1488	1375	1488	1375	0.00
31/10/2008	\$ / R On 16-March-09	9.35	Put	Currency Future	522	388	522	388	0.00
31/10/2008	\$ / R On 16-March-09	9.45	Call	Currency Future	1428	1310	1428	1310	0.00
31/10/2008	\$ / R On 16-March-09	9.45	Put	Currency Future	561	423	561	423	0.00
31/10/2008	\$ / R On 16-March-09	9.55	Call	Currency Future	1369	1248	1369	1248	0.00
31/10/2008	\$ / R On 16-March-09	9.55	Put	Currency Future	602	461	602	461	0.00
31/10/2008	\$ / R On 16-March-09	9.65	Call	Currency Future	1311	1187	1311	1187	0.00
31/10/2008	\$ / R On 16-March-09	9.65	Put	Currency Future	644	500	644	500	0.00
31/10/2008	\$ / R On 16-March-09	9.85	Call	Currency Future	1202	1072	1202	1072	0.00
31/10/2008	\$ / R On 16-March-09	9.85	Put	Currency Future	735	585	735	585	0.00
31/10/2008	\$ / R On 16-March-09	9.95	Call	Currency Future	1155	1017	1155	1017	0.00
31/10/2008	\$ / R On 16-March-09	9.95	Put	Currency Future	788	630	788	630	0.00
31/10/2008	\$ / R On 16-March-09	10.05	Call	Currency Future	1113	975	1113	975	0.00
31/10/2008	\$ / R On 16-March-09	10.05	Put	Currency Future	846	688	846	688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	10.15	Call	Currency Future	1070	934	1070	934	0.00
31/10/2008	\$ / R On 16-March-09	10.15	Put	Currency Future	903	747	903	747	0.00
31/10/2008	\$ / R On 12-June-09	9.55	Call	Currency Future	1671	1529	1671	1529	0.00
31/10/2008	\$ / R On 12-June-09	9.55	Put	Currency Future	685	530	685	530	0.00
31/10/2008	\$ / R On 12-June-09	9.65	Call	Currency Future	1613	1468	1613	1468	0.00
31/10/2008	\$ / R On 12-June-09	9.65	Put	Currency Future	727	569	727	569	0.00
31/10/2008	\$ / R On 12-June-09	9.75	Call	Currency Future	1557	1409	1557	1409	0.00
31/10/2008	\$ / R On 12-June-09	9.75	Put	Currency Future	770	610	770	610	0.00
31/10/2008	\$ / R On 12-June-09	9.85	Call	Currency Future	1502	1351	1502	1351	0.00
31/10/2008	\$ / R On 12-June-09	9.85	Put	Currency Future	816	652	816	652	0.00
31/10/2008	\$ / R On 12-June-09	10.05	Call	Currency Future	1397	1241	1397	1241	0.00
31/10/2008	\$ / R On 12-June-09	10.05	Put	Currency Future	910	742	910	742	0.00
31/10/2008	\$ / R On 12-June-09	10.15	Call	Currency Future	1346	1189	1346	1189	0.00
31/10/2008	\$ / R On 12-June-09	10.15	Put	Currency Future	960	789	960	789	0.00
31/10/2008	\$ / R On 12-June-09	10.25	Call	Currency Future	1303	1151	1303	1151	0.00
31/10/2008	\$ / R On 12-June-09	10.25	Put	Currency Future	1017	852	1017	852	0.00
31/10/2008	\$ / R On 12-June-09	10.35	Call	Currency Future	1261	1109	1261	1109	0.00
31/10/2008	\$ / R On 12-June-09	10.35	Put	Currency Future	1075	910	1075	910	0.00
31/10/2008	\$ / R On 12-December-08	11.00	Call	Currency Future	385	313	385	313	0.00
31/10/2008	\$ / R On 12-December-08	11.00	Put	Currency Future	1312	1212	1312	1212	0.00
31/10/2008	\$ / R On 12-December-08	12.00	Call	Currency Future	216	163	216	163	0.00
31/10/2008	\$ / R On 12-December-08	12.00	Put	Currency Future	2142	2062	2142	2062	0.00
31/10/2008	\$ / R On 12-December-08	12.50	Call	Currency Future	163	119	163	119	0.00
31/10/2008	\$ / R On 12-December-08	12.50	Put	Currency Future	2589	2518	2589	2518	0.00
31/10/2008	\$ / R On 16-March-09	10.45	Call	Currency Future	952	816	952	816	0.00
31/10/2008	\$ / R On 16-March-09	10.45	Put	Currency Future	1085	929	1085	929	0.00
31/10/2008	\$ / R On 16-March-09	10.55	Call	Currency Future	916	781	916	781	0.00
31/10/2008	\$ / R On 16-March-09	10.55	Put	Currency Future	1149	994	1149	994	0.00
31/10/2008	\$ / R On 16-March-09	10.65	Call	Currency Future	882	747	882	747	0.00
31/10/2008	\$ / R On 16-March-09	10.65	Put	Currency Future	1215	1060	1215	1060	0.00
31/10/2008	\$ / R On 16-March-09	10.85	Call	Currency Future	808	678	808	678	0.00
31/10/2008	\$ / R On 16-March-09	10.85	Put	Currency Future	1341	1191	1341	1191	0.00
31/10/2008	\$ / R On 16-March-09	10.95	Call	Currency Future	771	641	771	641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	10.95	Put	Currency Future	1404	1254	1404	1254	0.00
31/10/2008	\$ / R On 16-March-09	11.05	Call	Currency Future	736	607	736	607	0.00
31/10/2008	\$ / R On 16-March-09	11.05	Put	Currency Future	1469	1320	1469	1320	0.00
31/10/2008	\$ / R On 16-March-09	11.15	Call	Currency Future	702	574	702	574	0.00
31/10/2008	\$ / R On 16-March-09	11.15	Put	Currency Future	1535	1387	1535	1387	0.00
31/10/2008	\$ / R On 12-June-09	10.75	Call	Currency Future	1111	960	1111	960	0.00
31/10/2008	\$ / R On 12-June-09	10.75	Put	Currency Future	1325	1160	1325	1160	0.00
31/10/2008	\$ / R On 12-June-09	11.05	Call	Currency Future	1006	856	1006	856	0.00
31/10/2008	\$ / R On 12-June-09	11.05	Put	Currency Future	1520	1357	1520	1357	0.00
31/10/2008	\$ / R On 12-June-09	11.15	Call	Currency Future	969	819	969	819	0.00
31/10/2008	\$ / R On 12-June-09	11.15	Put	Currency Future	1582	1420	1582	1420	0.00
31/10/2008	\$ / R On 12-June-09	11.25	Call	Currency Future	932	783	932	783	0.00
31/10/2008	\$ / R On 12-June-09	11.25	Put	Currency Future	1646	1484	1646	1484	0.00
31/10/2008	\$ / R On 12-December-08	10.25	Call	Currency Future	606	524	606	524	0.00
31/10/2008	\$ / R On 12-December-08	10.25	Put	Currency Future	782	673	782	673	0.00
31/10/2008	\$ / R On 12-December-08	11.25	Call	Currency Future	333	265	333	265	0.00
31/10/2008	\$ / R On 12-December-08	11.25	Put	Currency Future	1509	1414	1509	1414	0.00
31/10/2008	\$ / R On 12-December-08	11.75	Call	Currency Future	249	192	249	192	0.00
31/10/2008	\$ / R On 12-December-08	11.75	Put	Currency Future	1926	1841	1926	1841	0.00
31/10/2008	\$ / R On 12-December-08	12.25	Call	Currency Future	187	139	187	139	0.00
31/10/2008	\$ / R On 12-December-08	12.25	Put	Currency Future	2363	2288	2363	2288	0.00
31/10/2008	\$ / R On 16-March-09	10.05	Call	Currency Future	1113	975	1113	975	0.00
31/10/2008	\$ / R On 16-March-09	10.05	Put	Currency Future	846	688	846	688	0.00
31/10/2008	\$ / R On 16-March-09	10.15	Call	Currency Future	1070	934	1070	934	0.00
31/10/2008	\$ / R On 16-March-09	10.15	Put	Currency Future	903	747	903	747	0.00
31/10/2008	\$ / R On 16-March-09	10.25	Call	Currency Future	1029	893	1029	893	0.00
31/10/2008	\$ / R On 16-March-09	10.25	Put	Currency Future	962	806	962	806	0.00
31/10/2008	\$ / R On 16-March-09	10.55	Call	Currency Future	916	781	916	781	0.00
31/10/2008	\$ / R On 16-March-09	10.55	Put	Currency Future	1149	994	1149	994	0.00
31/10/2008	\$ / R On 16-March-09	10.65	Call	Currency Future	882	747	882	747	0.00
31/10/2008	\$ / R On 16-March-09	10.65	Put	Currency Future	1215	1060	1215	1060	0.00
31/10/2008	\$ / R On 12-June-09	10.30	Call	Currency Future	1282	1130	1282	1130	0.00
31/10/2008	\$ / R On 12-June-09	10.30	Put	Currency Future	1046	881	1046	881	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-June-09	10.40	Call	Currency Future	1241	1089	1241	1089	0.00
31/10/2008	\$ / R On 12-June-09	10.40	Put	Currency Future	1105	940	1105	940	0.00
31/10/2008	\$ / R On 12-June-09	10.50	Call	Currency Future	1202	1050	1202	1050	0.00
31/10/2008	\$ / R On 12-June-09	10.50	Put	Currency Future	1166	1001	1166	1001	0.00
31/10/2008	\$ / R On 12-June-09	10.60	Call	Currency Future	1165	1013	1165	1013	0.00
31/10/2008	\$ / R On 12-June-09	10.60	Put	Currency Future	1228	1063	1228	1063	0.00
31/10/2008	\$ / R On 12-June-09	10.70	Call	Currency Future	1128	977	1128	977	0.00
31/10/2008	\$ / R On 12-June-09	10.70	Put	Currency Future	1292	1128	1292	1128	0.00
31/10/2008	\$ / R On 12-June-09	10.80	Call	Currency Future	1094	943	1094	943	0.00
31/10/2008	\$ / R On 12-June-09	10.80	Put	Currency Future	1358	1194	1358	1194	0.00
31/10/2008	\$ / R On 12-June-09	10.90	Call	Currency Future	1060	910	1060	910	0.00
31/10/2008	\$ / R On 12-June-09	10.90	Put	Currency Future	1424	1261	1424	1261	0.00
31/10/2008	\$ / R On 12-June-09	11.00	Call	Currency Future	1025	875	1025	875	0.00
31/10/2008	\$ / R On 12-June-09	11.00	Put	Currency Future	1489	1326	1489	1326	0.00
31/10/2008	\$ / R On 12-June-09	11.10	Call	Currency Future	987	837	987	837	0.00
31/10/2008	\$ / R On 12-June-09	11.10	Put	Currency Future	1551	1388	1551	1388	0.00
31/10/2008	\$ / R On 12-December-08	9.35	Call	Currency Future	1039	977	1039	977	0.00
31/10/2008	\$ / R On 12-December-08	9.35	Put	Currency Future	315	226	315	226	0.00
31/10/2008	\$ / R On 12-December-08	10.35	Call	Currency Future	570	488	570	488	0.00
31/10/2008	\$ / R On 12-December-08	10.35	Put	Currency Future	846	737	846	737	0.00
31/10/2008	\$ / R On 12-December-08	11.35	Call	Currency Future	314	248	314	248	0.00
31/10/2008	\$ / R On 12-December-08	11.35	Put	Currency Future	1590	1497	1590	1497	0.00
31/10/2008	\$ / R On 12-December-08	11.85	Call	Currency Future	235	180	235	180	0.00
31/10/2008	\$ / R On 12-December-08	11.85	Put	Currency Future	2011	1928	2011	1928	0.00
31/10/2008	\$ / R On 12-December-08	12.35	Call	Currency Future	177	131	177	131	0.00
31/10/2008	\$ / R On 12-December-08	12.35	Put	Currency Future	2453	2380	2453	2380	0.00
31/10/2008	\$ / R On 16-March-09	10.20	Call	Currency Future	1049	913	1049	913	0.00
31/10/2008	\$ / R On 16-March-09	10.20	Put	Currency Future	932	776	932	776	0.00
31/10/2008	\$ / R On 16-March-09	10.30	Call	Currency Future	1009	873	1009	873	0.00
31/10/2008	\$ / R On 16-March-09	10.30	Put	Currency Future	992	836	992	836	0.00
31/10/2008	\$ / R On 16-March-09	10.40	Call	Currency Future	970	835	970	835	0.00
31/10/2008	\$ / R On 16-March-09	10.40	Put	Currency Future	1054	898	1054	898	0.00
31/10/2008	\$ / R On 16-March-09	10.50	Call	Currency Future	934	798	934	798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	10.50	Put	Currency Future	1117	961	1117	961	0.00
31/10/2008	\$ / R On 16-March-09	10.70	Call	Currency Future	865	731	865	731	0.00
31/10/2008	\$ / R On 16-March-09	10.70	Put	Currency Future	1248	1094	1248	1094	0.00
31/10/2008	\$ / R On 16-March-09	10.80	Call	Currency Future	826	696	826	696	0.00
31/10/2008	\$ / R On 16-March-09	10.80	Put	Currency Future	1310	1159	1310	1159	0.00
31/10/2008	\$ / R On 16-March-09	10.90	Call	Currency Future	789	659	789	659	0.00
31/10/2008	\$ / R On 16-March-09	10.90	Put	Currency Future	1372	1222	1372	1222	0.00
31/10/2008	\$ / R On 12-June-09	10.40	Call	Currency Future	1241	1089	1241	1089	0.00
31/10/2008	\$ / R On 12-June-09	10.40	Put	Currency Future	1105	940	1105	940	0.00
31/10/2008	\$ / R On 12-June-09	10.60	Call	Currency Future	1165	1013	1165	1013	0.00
31/10/2008	\$ / R On 12-June-09	10.60	Put	Currency Future	1228	1063	1228	1063	0.00
31/10/2008	\$ / R On 12-June-09	10.80	Call	Currency Future	1094	943	1094	943	0.00
31/10/2008	\$ / R On 12-June-09	10.80	Put	Currency Future	1358	1194	1358	1194	0.00
31/10/2008	\$ / R On 12-June-09	10.90	Call	Currency Future	1060	910	1060	910	0.00
31/10/2008	\$ / R On 12-June-09	10.90	Put	Currency Future	1424	1261	1424	1261	0.00
31/10/2008	\$ / R On 12-June-09	11.10	Call	Currency Future	987	837	987	837	0.00
31/10/2008	\$ / R On 12-June-09	11.10	Put	Currency Future	1551	1388	1551	1388	0.00
31/10/2008	\$ / R On 12-December-08	12.75	Call	Currency Future	142	102	142	102	0.00
31/10/2008	\$ / R On 12-December-08	12.75	Put	Currency Future	2818	2751	2818	2751	0.00
31/10/2008	\$ / R On 16-March-09	10.80	Call	Currency Future	826	696	826	696	0.00
31/10/2008	\$ / R On 16-March-09	10.80	Put	Currency Future	1310	1159	1310	1159	0.00
31/10/2008	\$ / R On 16-March-09	11.20	Call	Currency Future	686	558	686	558	0.00
31/10/2008	\$ / R On 16-March-09	11.20	Put	Currency Future	1569	1421	1569	1421	0.00
31/10/2008	\$ / R On 16-March-09	11.30	Call	Currency Future	654	527	654	527	0.00
31/10/2008	\$ / R On 16-March-09	11.30	Put	Currency Future	1637	1490	1637	1490	0.00
31/10/2008	\$ / R On 12-June-09	11.30	Call	Currency Future	915	766	915	766	0.00
31/10/2008	\$ / R On 12-June-09	11.30	Put	Currency Future	1679	1516	1679	1516	0.00
31/10/2008	\$ / R On 12-June-09	11.40	Call	Currency Future	880	732	880	732	0.00
31/10/2008	\$ / R On 12-June-09	11.40	Put	Currency Future	1744	1583	1744	1583	0.00
31/10/2008	\$ / R On 12-June-09	11.50	Call	Currency Future	847	699	847	699	0.00
31/10/2008	\$ / R On 12-June-09	11.50	Put	Currency Future	1811	1650	1811	1650	0.00
31/10/2008	\$ / R On 12-June-09	11.60	Call	Currency Future	815	668	815	668	0.00
31/10/2008	\$ / R On 12-June-09	11.60	Put	Currency Future	1879	1718	1879	1718	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-December-08	10.55	Call	Currency Future	505	425	505	425	0.00
31/10/2008	\$ / R On 12-December-08	10.55	Put	Currency Future	981	874	981	874	0.00
31/10/2008	\$ / R On 12-December-08	12.05	Call	Currency Future	210	158	210	158	0.00
31/10/2008	\$ / R On 12-December-08	12.05	Put	Currency Future	2186	2107	2186	2107	0.00
31/10/2008	\$ / R On 12-December-08	12.80	Call	Currency Future	138	99	138	99	0.00
31/10/2008	\$ / R On 12-December-08	12.80	Put	Currency Future	2864	2798	2864	2798	0.00
31/10/2008	\$ / R On 12-December-08	13.55	Call	Currency Future	84	56	84	56	0.00
31/10/2008	\$ / R On 12-December-08	13.55	Put	Currency Future	3560	3505	3560	3505	0.00
31/10/2008	\$ / R On 12-December-08	14.30	Call	Currency Future	47	29	47	29	0.00
31/10/2008	\$ / R On 12-December-08	14.30	Put	Currency Future	4273	4228	4273	4228	0.00
31/10/2008	\$ / R On 16-March-09	11.30	Call	Currency Future	654	527	654	527	0.00
31/10/2008	\$ / R On 16-March-09	11.30	Put	Currency Future	1637	1490	1637	1490	0.00
31/10/2008	\$ / R On 16-March-09	11.50	Call	Currency Future	594	469	594	469	0.00
31/10/2008	\$ / R On 16-March-09	11.50	Put	Currency Future	1777	1632	1777	1632	0.00
31/10/2008	\$ / R On 16-March-09	11.70	Call	Currency Future	539	417	539	417	0.00
31/10/2008	\$ / R On 16-March-09	11.70	Put	Currency Future	1922	1780	1922	1780	0.00
31/10/2008	\$ / R On 16-March-09	11.80	Call	Currency Future	513	393	513	393	0.00
31/10/2008	\$ / R On 16-March-09	11.80	Put	Currency Future	1996	1856	1996	1856	0.00
31/10/2008	\$ / R On 16-March-09	11.90	Call	Currency Future	488	370	488	370	0.00
31/10/2008	\$ / R On 16-March-09	11.90	Put	Currency Future	2071	1933	2071	1933	0.00
31/10/2008	\$ / R On 16-March-09	12.00	Call	Currency Future	464	348	464	348	0.00
31/10/2008	\$ / R On 16-March-09	12.00	Put	Currency Future	2147	2011	2147	2011	0.00
31/10/2008	\$ / R On 12-June-09	11.45	Call	Currency Future	864	715	864	715	0.00
31/10/2008	\$ / R On 12-June-09	11.45	Put	Currency Future	1777	1616	1777	1616	0.00
31/10/2008	\$ / R On 12-June-09	11.55	Call	Currency Future	831	683	831	683	0.00
31/10/2008	\$ / R On 12-June-09	11.55	Put	Currency Future	1845	1684	1845	1684	0.00
31/10/2008	\$ / R On 12-June-09	11.75	Call	Currency Future	769	623	769	623	0.00
31/10/2008	\$ / R On 12-June-09	11.75	Put	Currency Future	1982	1824	1982	1824	0.00
31/10/2008	\$ / R On 12-June-09	11.95	Call	Currency Future	710	567	710	567	0.00
31/10/2008	\$ / R On 12-June-09	11.95	Put	Currency Future	2124	1968	2124	1968	0.00
31/10/2008	\$ / R On 12-June-09	12.05	Call	Currency Future	683	541	683	541	0.00
31/10/2008	\$ / R On 12-June-09	12.05	Put	Currency Future	2196	2042	2196	2042	0.00
31/10/2008	\$ / R On 12-June-09	12.15	Call	Currency Future	656	516	656	516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-June-09	12.15	Put	Currency Future	2270	2116	2270	2116	0.00
31/10/2008	\$ / R On 12-June-09	12.25	Call	Currency Future	630	492	630	492	0.00
31/10/2008	\$ / R On 12-June-09	12.25	Put	Currency Future	2344	2192	2344	2192	0.00
31/10/2008	\$ / R On 12-December-08	8.95	Call	Currency Future	1312	1271	1312	1271	0.00
31/10/2008	\$ / R On 12-December-08	8.95	Put	Currency Future	188	119	188	119	0.00
31/10/2008	\$ / R On 12-December-08	10.45	Call	Currency Future	537	456	537	456	0.00
31/10/2008	\$ / R On 12-December-08	10.45	Put	Currency Future	913	805	913	805	0.00
31/10/2008	\$ / R On 12-December-08	11.95	Call	Currency Future	222	168	222	168	0.00
31/10/2008	\$ / R On 12-December-08	11.95	Put	Currency Future	2098	2017	2098	2017	0.00
31/10/2008	\$ / R On 12-December-08	12.70	Call	Currency Future	145	105	145	105	0.00
31/10/2008	\$ / R On 12-December-08	12.70	Put	Currency Future	2772	2704	2772	2704	0.00
31/10/2008	\$ / R On 12-December-08	13.45	Call	Currency Future	90	61	90	61	0.00
31/10/2008	\$ / R On 12-December-08	13.45	Put	Currency Future	3467	3410	3467	3410	0.00
31/10/2008	\$ / R On 12-December-08	14.20	Call	Currency Future	51	31	51	31	0.00
31/10/2008	\$ / R On 12-December-08	14.20	Put	Currency Future	4177	4130	4177	4130	0.00
31/10/2008	\$ / R On 12-December-08	12.60	Call	Currency Future	154	112	154	112	0.00
31/10/2008	\$ / R On 12-December-08	12.60	Put	Currency Future	2680	2611	2680	2611	0.00
31/10/2008	\$ / R On 12-December-08	13.35	Call	Currency Future	97	67	97	67	0.00
31/10/2008	\$ / R On 12-December-08	13.35	Put	Currency Future	3374	3316	3374	3316	0.00
31/10/2008	\$ / R On 12-December-08	14.10	Call	Currency Future	55	34	55	34	0.00
31/10/2008	\$ / R On 12-December-08	14.10	Put	Currency Future	4081	4033	4081	4033	0.00
31/10/2008	\$ / R On 16-March-09	11.05	Call	Currency Future	736	607	736	607	0.00
31/10/2008	\$ / R On 16-March-09	11.05	Put	Currency Future	1469	1320	1469	1320	0.00
31/10/2008	\$ / R On 16-March-09	11.15	Call	Currency Future	702	574	702	574	0.00
31/10/2008	\$ / R On 16-March-09	11.15	Put	Currency Future	1535	1387	1535	1387	0.00
31/10/2008	\$ / R On 16-March-09	11.25	Call	Currency Future	670	542	670	542	0.00
31/10/2008	\$ / R On 16-March-09	11.25	Put	Currency Future	1603	1455	1603	1455	0.00
31/10/2008	\$ / R On 16-March-09	11.35	Call	Currency Future	638	512	638	512	0.00
31/10/2008	\$ / R On 16-March-09	11.35	Put	Currency Future	1672	1525	1672	1525	0.00
31/10/2008	\$ / R On 16-March-09	11.55	Call	Currency Future	580	456	580	456	0.00
31/10/2008	\$ / R On 16-March-09	11.55	Put	Currency Future	1813	1669	1813	1669	0.00
31/10/2008	\$ / R On 16-March-09	11.65	Call	Currency Future	552	430	552	430	0.00
31/10/2008	\$ / R On 16-March-09	11.65	Put	Currency Future	1885	1743	1885	1743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09	11.75	Call	Currency Future	525	405	525	405	0.00
31/10/2008	\$ / R On 16-March-09	11.75	Put	Currency Future	1959	1818	1959	1818	0.00
31/10/2008	\$ / R On 16-March-09	11.85	Call	Currency Future	500	381	500	381	0.00
31/10/2008	\$ / R On 16-March-09	11.85	Put	Currency Future	2033	1894	2033	1894	0.00
31/10/2008	\$ / R On 16-March-09	11.80	Call	Currency Future	513	393	513	393	0.00
31/10/2008	\$ / R On 16-March-09	11.80	Put	Currency Future	1996	1856	1996	1856	0.00
31/10/2008	\$ / R On 12-June-09	11.80	Call	Currency Future	754	609	754	609	0.00
31/10/2008	\$ / R On 12-June-09	11.80	Put	Currency Future	2017	1859	2017	1859	0.00
31/10/2008	\$ / R On 12-June-09	11.90	Call	Currency Future	724	581	724	581	0.00
31/10/2008	\$ / R On 12-June-09	11.90	Put	Currency Future	2088	1931	2088	1931	0.00
31/10/2008	\$ / R On 12-June-09	12.00	Call	Currency Future	696	554	696	554	0.00
31/10/2008	\$ / R On 12-June-09	12.00	Put	Currency Future	2160	2005	2160	2005	0.00
31/10/2008	\$ / R On 12-June-09	12.10	Call	Currency Future	669	528	669	528	0.00
31/10/2008	\$ / R On 12-June-09	12.10	Put	Currency Future	2233	2079	2233	2079	0.00
31/10/2008	\$ / R On 12-June-09	11.55	Call	Currency Future	831	683	831	683	0.00
31/10/2008	\$ / R On 12-June-09	11.55	Put	Currency Future	1845	1684	1845	1684	0.00
31/10/2008	\$ / R On 12-June-09	12.05	Call	Currency Future	683	541	683	541	0.00
31/10/2008	\$ / R On 12-June-09	12.05	Put	Currency Future	2196	2042	2196	2042	0.00
31/10/2008	\$ / R On 12-December-08	11.60	Call	Currency Future	272	212	272	212	0.00
31/10/2008	\$ / R On 12-December-08	11.60	Put	Currency Future	1798	1710	1798	1710	0.00
31/10/2008	\$ / R On 12-December-08	13.10	Call	Currency Future	117	83	117	83	0.00
31/10/2008	\$ / R On 12-December-08	13.10	Put	Currency Future	3143	3082	3143	3082	0.00
31/10/2008	\$ / R On 12-December-08	13.85	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	13.85	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-June-09	11.15	Call	Currency Future	969	819	969	819	0.00
31/10/2008	\$ / R On 12-June-09	11.15	Put	Currency Future	1582	1420	1582	1420	0.00
31/10/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	2989	3011	2989	3011	0.00
31/10/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	15	10	15	10	0.00
31/10/2008	\$ / R On 12-June-09	10.15	Call	Currency Future	1346	1189	1346	1189	0.00
31/10/2008	\$ / R On 12-June-09	10.15	Put	Currency Future	960	789	960	789	0.00
31/10/2008	\$ / R On 12-June-09	10.35	Call	Currency Future	1261	1109	1261	1109	0.00
31/10/2008	\$ / R On 12-June-09	10.35	Put	Currency Future	1075	910	1075	910	0.00
31/10/2008	\$ / R On 12-June-09	10.45	Call	Currency Future	1222	1069	1222	1069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-June-09	10.45	Put	Currency Future	1135	970	1135	970	0.00
31/10/2008	\$ / R On 12-June-09	10.65	Call	Currency Future	1146	995	1146	995	0.00
31/10/2008	\$ / R On 12-June-09	10.65	Put	Currency Future	1260	1095	1260	1095	0.00
31/10/2008	\$ / R On 12-June-09	10.85	Call	Currency Future	1077	927	1077	927	0.00
31/10/2008	\$ / R On 12-June-09	10.85	Put	Currency Future	1391	1227	1391	1227	0.00
31/10/2008	\$ / R On 16-March-09	10.10	Call	Currency Future	1091	0	1091	0	0.00
31/10/2008	\$ / R On 16-March-09	10.10	Put	Currency Future	874	0	874	0	0.00
31/10/2008	\$ / R On 16-March-09	10.20	Call	Currency Future	1049	0	1049	0	0.00
31/10/2008	\$ / R On 16-March-09	10.20	Put	Currency Future	932	0	932	0	0.00
31/10/2008	\$ / R On 16-March-09	10.30	Call	Currency Future	1009	0	1009	0	0.00
31/10/2008	\$ / R On 16-March-09	10.30	Put	Currency Future	992	0	992	0	0.00
31/10/2008	\$ / R On 16-March-09	10.60	Call	Currency Future	899	0	899	0	0.00
31/10/2008	\$ / R On 16-March-09	10.60	Put	Currency Future	1182	0	1182	0	0.00
31/10/2008	£ / R On 16-March-09			Currency Future	16.4900	16.8266	16.4930	16.8266	16,464.00
31/10/2008	£ / R On 12-June-09			Currency Future	16.8100	17.1346	16.8064	17.1346	0.00
31/10/2008	£ / R On 12-December-08			Currency Future	16.1600	16.4990	16.1616	16.4990	21,530.00
31/10/2008	£ / R On 16-March-09	16.85	Call	Currency Future	1276	1366	1276	1366	0.00
31/10/2008	£ / R On 16-March-09	16.85	Put	Currency Future	1633	1389	1633	1389	0.00
31/10/2008	£ / R On 12-June-09	17.15	Call	Currency Future	1512	1613	1512	1613	0.00
31/10/2008	£ / R On 12-June-09	17.15	Put	Currency Future	1855	1628	1855	1628	0.00
31/10/2008	£ / R On 12-December-08	16.50	Call	Currency Future	875	976	875	976	0.00
31/10/2008	£ / R On 12-December-08	16.50	Put	Currency Future	1214	977	1214	977	0.00
31/10/2008	£ / R On 16-March-09	16.75	Call	Currency Future	1311	1405	1311	1405	0.00
31/10/2008	£ / R On 16-March-09	16.75	Put	Currency Future	1568	1328	1568	1328	0.00
31/10/2008	£ / R On 12-June-09	17.05	Call	Currency Future	1546	1651	1546	1651	0.00
31/10/2008	£ / R On 12-June-09	17.05	Put	Currency Future	1790	1566	1790	1566	0.00
31/10/2008	£ / R On 12-December-08	16.45	Call	Currency Future	893	997	893	997	0.00
31/10/2008	£ / R On 12-December-08	16.45	Put	Currency Future	1182	948	1182	948	0.00
31/10/2008	£ / R On 16-March-09	17.20	Call	Currency Future	1140	1239	1140	1239	0.00
31/10/2008	£ / R On 16-March-09	17.20	Put	Currency Future	1847	1612	1847	1612	0.00
31/10/2008	£ / R On 12-June-09	17.50	Call	Currency Future	1375	1490	1375	1490	0.00
31/10/2008	£ / R On 12-June-09	17.50	Put	Currency Future	2068	1855	2068	1855	0.00
31/10/2008	£ / R On 12-December-08	16.90	Call	Currency Future	723	825	723	825	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	16.90	Put	Currency Future	1462	1226	1462	1226	0.00
31/10/2008	£ / R On 16-March-09	17.50	Call	Currency Future	1030	1119	1030	1119	0.00
31/10/2008	£ / R On 16-March-09	17.50	Put	Currency Future	2037	1792	2037	1792	0.00
31/10/2008	£ / R On 12-June-09	17.80	Call	Currency Future	1263	1373	1263	1373	0.00
31/10/2008	£ / R On 12-June-09	17.80	Put	Currency Future	2256	2038	2256	2038	0.00
31/10/2008	£ / R On 12-December-08	17.10	Call	Currency Future	654	746	654	746	0.00
31/10/2008	£ / R On 12-December-08	17.10	Put	Currency Future	1592	1347	1592	1347	0.00
31/10/2008	£ / R On 16-March-09	18.05	Call	Currency Future	851	922	851	922	0.00
31/10/2008	£ / R On 16-March-09	18.05	Put	Currency Future	2408	2146	2408	2146	0.00
31/10/2008	£ / R On 12-June-09	18.40	Call	Currency Future	1061	1154	1061	1154	0.00
31/10/2008	£ / R On 12-June-09	18.40	Put	Currency Future	2654	2419	2654	2419	0.00
31/10/2008	£ / R On 12-December-08	17.65	Call	Currency Future	491	560	491	560	0.00
31/10/2008	£ / R On 12-December-08	17.65	Put	Currency Future	1979	1711	1979	1711	0.00
31/10/2008	£ / R On 16-March-09	18.65	Call	Currency Future	686	741	686	741	0.00
31/10/2008	£ / R On 16-March-09	18.65	Put	Currency Future	2843	2564	2843	2564	0.00
31/10/2008	£ / R On 12-June-09	19.00	Call	Currency Future	887	965	887	965	0.00
31/10/2008	£ / R On 12-June-09	19.00	Put	Currency Future	3080	2830	3080	2830	0.00
31/10/2008	£ / R On 12-December-08	18.25	Call	Currency Future	352	401	352	401	0.00
31/10/2008	£ / R On 12-December-08	18.25	Put	Currency Future	2440	2152	2440	2152	0.00
31/10/2008	£ / R On 16-March-09	18.80	Call	Currency Future	649	701	649	701	0.00
31/10/2008	£ / R On 16-March-09	18.80	Put	Currency Future	2956	2674	2956	2674	0.00
31/10/2008	£ / R On 12-June-09	19.15	Call	Currency Future	847	922	847	922	0.00
31/10/2008	£ / R On 12-June-09	19.15	Put	Currency Future	3191	2937	3191	2937	0.00
31/10/2008	£ / R On 12-December-08	18.40	Call	Currency Future	323	367	323	367	0.00
31/10/2008	£ / R On 12-December-08	18.40	Put	Currency Future	2561	2268	2561	2268	0.00
31/10/2008	£ / R On 16-March-09	18.50	Call	Currency Future	724	783	724	783	0.00
31/10/2008	£ / R On 16-March-09	18.50	Put	Currency Future	2731	2457	2731	2457	0.00
31/10/2008	£ / R On 12-June-09	18.80	Call	Currency Future	942	1025	942	1025	0.00
31/10/2008	£ / R On 12-June-09	18.80	Put	Currency Future	2935	2690	2935	2690	0.00
31/10/2008	£ / R On 12-December-08	18.15	Call	Currency Future	372	424	372	424	0.00
31/10/2008	£ / R On 12-December-08	18.15	Put	Currency Future	2361	2075	2361	2075	0.00
31/10/2008	£ / R On 12-June-09	18.35	Call	Currency Future	1076	1171	1076	1171	0.00
31/10/2008	£ / R On 12-June-09	18.35	Put	Currency Future	2620	2387	2620	2387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	17.70	Call	Currency Future	478	545	478	545	0.00
31/10/2008	£ / R On 12-December-08	17.70	Put	Currency Future	2016	1746	2016	1746	0.00
31/10/2008	£ / R On 16-March-09	17.95	Call	Currency Future	881	956	881	956	0.00
31/10/2008	£ / R On 16-March-09	17.95	Put	Currency Future	2338	2079	2338	2079	0.00
31/10/2008	£ / R On 12-June-09	18.25	Call	Currency Future	1108	1206	1108	1206	0.00
31/10/2008	£ / R On 12-June-09	18.25	Put	Currency Future	2552	2321	2552	2321	0.00
31/10/2008	£ / R On 12-December-08	17.70	Call	Currency Future	478	545	478	545	0.00
31/10/2008	£ / R On 12-December-08	17.70	Put	Currency Future	2016	1746	2016	1746	0.00
31/10/2008	£ / R On 16-March-09	18.45	Call	Currency Future	737	798	737	798	0.00
31/10/2008	£ / R On 16-March-09	18.45	Put	Currency Future	2694	2421	2694	2421	0.00
31/10/2008	£ / R On 12-June-09	18.75	Call	Currency Future	956	1040	956	1040	0.00
31/10/2008	£ / R On 12-June-09	18.75	Put	Currency Future	2900	2656	2900	2656	0.00
31/10/2008	£ / R On 12-December-08	18.10	Call	Currency Future	383	436	383	436	0.00
31/10/2008	£ / R On 12-December-08	18.10	Put	Currency Future	2321	2037	2321	2037	0.00
31/10/2008	£ / R On 16-March-09	16.95	Call	Currency Future	1239	1328	1239	1328	0.00
31/10/2008	£ / R On 16-March-09	16.95	Put	Currency Future	1696	1451	1696	1451	0.00
31/10/2008	£ / R On 12-June-09	17.25	Call	Currency Future	1474	1576	1474	1576	0.00
31/10/2008	£ / R On 12-June-09	17.25	Put	Currency Future	1918	1692	1918	1692	0.00
31/10/2008	£ / R On 12-December-08	16.65	Call	Currency Future	818	916	818	916	0.00
31/10/2008	£ / R On 12-December-08	16.65	Put	Currency Future	1306	1067	1306	1067	0.00
31/10/2008	£ / R On 16-March-09	16.20	Call	Currency Future	1526	1652	1526	1652	0.00
31/10/2008	£ / R On 16-March-09	16.20	Put	Currency Future	1233	1026	1233	1026	0.00
31/10/2008	£ / R On 12-June-09	16.45	Call	Currency Future	1774	1923	1774	1923	0.00
31/10/2008	£ / R On 12-June-09	16.45	Put	Currency Future	1418	1239	1418	1239	0.00
31/10/2008	£ / R On 12-December-08	15.95	Call	Currency Future	1096	1234	1096	1234	0.00
31/10/2008	£ / R On 12-December-08	15.95	Put	Currency Future	884	685	884	685	0.00
31/10/2008	£ / R On 16-March-09	16.50	Call	Currency Future	1404	1508	1404	1508	0.00
31/10/2008	£ / R On 16-March-09	16.50	Put	Currency Future	1411	1182	1411	1182	0.00
31/10/2008	£ / R On 12-June-09	16.75	Call	Currency Future	1655	1771	1655	1771	0.00
31/10/2008	£ / R On 12-June-09	16.75	Put	Currency Future	1599	1386	1599	1386	0.00
31/10/2008	£ / R On 12-December-08	16.20	Call	Currency Future	990	1106	990	1106	0.00
31/10/2008	£ / R On 12-December-08	16.20	Put	Currency Future	1028	807	1028	807	0.00
31/10/2008	£ / R On 16-March-09	16.40	Call	Currency Future	1443	1548	1443	1548	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 16-March-09	16.40	Put	Currency Future	1350	1121	1350	1121	0.00
31/10/2008	£ / R On 12-June-09	16.70	Call	Currency Future	1674	1796	1674	1796	0.00
31/10/2008	£ / R On 12-June-09	16.70	Put	Currency Future	1568	1361	1568	1361	0.00
31/10/2008	£ / R On 12-December-08	16.10	Call	Currency Future	1032	1151	1032	1151	0.00
31/10/2008	£ / R On 12-December-08	16.10	Put	Currency Future	970	752	970	752	0.00
31/10/2008	£ / R On 16-March-09	16.10	Call	Currency Future	1565	1707	1565	1707	0.00
31/10/2008	£ / R On 16-March-09	16.10	Put	Currency Future	1172	980	1172	980	0.00
31/10/2008	£ / R On 12-June-09	16.40	Call	Currency Future	1795	1949	1795	1949	0.00
31/10/2008	£ / R On 12-June-09	16.40	Put	Currency Future	1389	1215	1389	1215	0.00
31/10/2008	£ / R On 12-December-08	15.90	Call	Currency Future	1117	1263	1117	1263	0.00
31/10/2008	£ / R On 12-December-08	15.90	Put	Currency Future	856	664	856	664	0.00
31/10/2008	£ / R On 16-March-09	16.60	Call	Currency Future	1366	1466	1366	1466	0.00
31/10/2008	£ / R On 16-March-09	16.60	Put	Currency Future	1473	1239	1473	1239	0.00
31/10/2008	£ / R On 12-June-09	16.80	Call	Currency Future	1636	1750	1636	1750	0.00
31/10/2008	£ / R On 12-June-09	16.80	Put	Currency Future	1630	1415	1630	1415	0.00
31/10/2008	£ / R On 12-December-08	15.80	Call	Currency Future	1162	1321	1162	1321	0.00
31/10/2008	£ / R On 12-December-08	15.80	Put	Currency Future	801	622	801	622	0.00
31/10/2008	£ / R On 16-March-09	16.00	Call	Currency Future	1616	1762	1616	1762	0.00
31/10/2008	£ / R On 16-March-09	16.00	Put	Currency Future	1123	935	1123	935	0.00
31/10/2008	£ / R On 12-June-09	16.30	Call	Currency Future	1845	2003	1845	2003	0.00
31/10/2008	£ / R On 12-June-09	16.30	Put	Currency Future	1339	1168	1339	1168	0.00
31/10/2008	£ / R On 12-December-08	15.70	Call	Currency Future	1212	1381	1212	1381	0.00
31/10/2008	£ / R On 12-December-08	15.70	Put	Currency Future	751	582	751	582	0.00
31/10/2008	£ / R On 16-March-09	15.50	Call	Currency Future	1889	2058	1889	2058	0.00
31/10/2008	£ / R On 16-March-09	15.50	Put	Currency Future	896	731	896	731	0.00
31/10/2008	£ / R On 12-June-09	15.75	Call	Currency Future	2137	2315	2137	2315	0.00
31/10/2008	£ / R On 12-June-09	15.75	Put	Currency Future	1081	931	1081	931	0.00
31/10/2008	£ / R On 12-December-08	15.20	Call	Currency Future	1506	1705	1506	1705	0.00
31/10/2008	£ / R On 12-December-08	15.20	Put	Currency Future	544	406	544	406	0.00
31/10/2008	£ / R On 16-March-09	15.40	Call	Currency Future	1947	2120	1947	2120	0.00
31/10/2008	£ / R On 16-March-09	15.40	Put	Currency Future	854	694	854	694	0.00
31/10/2008	£ / R On 12-June-09	15.60	Call	Currency Future	2223	2406	2223	2406	0.00
31/10/2008	£ / R On 12-June-09	15.60	Put	Currency Future	1016	871	1016	871	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	15.10	Call	Currency Future	1570	1775	1570	1775	0.00
31/10/2008	£ / R On 12-December-08	15.10	Put	Currency Future	508	376	508	376	0.00
31/10/2008	£ / R On 16-March-09	15.20	Call	Currency Future	2067	2250	2067	2250	0.00
31/10/2008	£ / R On 16-March-09	15.20	Put	Currency Future	774	623	774	623	0.00
31/10/2008	£ / R On 12-June-09	15.45	Call	Currency Future	2310	2499	2310	2499	0.00
31/10/2008	£ / R On 12-June-09	15.45	Put	Currency Future	954	814	954	814	0.00
31/10/2008	£ / R On 12-December-08	14.95	Call	Currency Future	1668	1882	1668	1882	0.00
31/10/2008	£ / R On 12-December-08	14.95	Put	Currency Future	457	333	457	333	0.00
31/10/2008	£ / R On 16-March-09	15.35	Call	Currency Future	1977	2152	1977	2152	0.00
31/10/2008	£ / R On 16-March-09	15.35	Put	Currency Future	834	676	834	676	0.00
31/10/2008	£ / R On 12-December-08	15.15	Call	Currency Future	1538	1740	1538	1740	0.00
31/10/2008	£ / R On 12-December-08	15.15	Put	Currency Future	526	391	526	391	0.00
31/10/2008	£ / R On 16-March-09	15.40	Call	Currency Future	1947	2120	1947	2120	0.00
31/10/2008	£ / R On 16-March-09	15.40	Put	Currency Future	854	694	854	694	0.00
31/10/2008	£ / R On 12-June-09	15.65	Call	Currency Future	2194	2375	2194	2375	0.00
31/10/2008	£ / R On 12-June-09	15.65	Put	Currency Future	1038	891	1038	891	0.00
31/10/2008	£ / R On 16-March-09	15.45	Call	Currency Future	1918	2089	1918	2089	0.00
31/10/2008	£ / R On 16-March-09	15.45	Put	Currency Future	875	712	875	712	0.00
31/10/2008	£ / R On 12-June-09	15.70	Call	Currency Future	2166	2345	2166	2345	0.00
31/10/2008	£ / R On 12-June-09	15.70	Put	Currency Future	1059	911	1059	911	0.00
31/10/2008	£ / R On 12-December-08	15.25	Call	Currency Future	1475	1671	1475	1671	0.00
31/10/2008	£ / R On 12-December-08	15.25	Put	Currency Future	563	422	563	422	0.00
31/10/2008	£ / R On 16-March-09	15.60	Call	Currency Future	1832	1996	1832	1996	0.00
31/10/2008	£ / R On 16-March-09	15.60	Put	Currency Future	939	769	939	769	0.00
31/10/2008	£ / R On 12-June-09	15.80	Call	Currency Future	2110	2285	2110	2285	0.00
31/10/2008	£ / R On 12-June-09	15.80	Put	Currency Future	1103	951	1103	951	0.00
31/10/2008	£ / R On 12-December-08	15.40	Call	Currency Future	1384	1570	1384	1570	0.00
31/10/2008	£ / R On 12-December-08	15.40	Put	Currency Future	622	471	622	471	0.00
31/10/2008	£ / R On 16-March-09	15.15	Call	Currency Future	2098	2283	2098	2283	0.00
31/10/2008	£ / R On 16-March-09	15.15	Put	Currency Future	755	606	755	606	0.00
31/10/2008	£ / R On 12-June-09	15.35	Call	Currency Future	2370	2562	2370	2562	0.00
31/10/2008	£ / R On 12-June-09	15.35	Put	Currency Future	913	778	913	778	0.00
31/10/2008	£ / R On 12-December-08	14.90	Call	Currency Future	1702	1919	1702	1919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	14.90	Put	Currency Future	440	320	440	320	0.00
31/10/2008	£ / R On 16-March-09	15.05	Call	Currency Future	2161	2350	2161	2350	0.00
31/10/2008	£ / R On 16-March-09	15.05	Put	Currency Future	718	573	718	573	0.00
31/10/2008	£ / R On 12-June-09	15.25	Call	Currency Future	2431	2627	2431	2627	0.00
31/10/2008	£ / R On 12-June-09	15.25	Put	Currency Future	874	742	874	742	0.00
31/10/2008	£ / R On 12-December-08	14.80	Call	Currency Future	1770	1993	1770	1993	0.00
31/10/2008	£ / R On 12-December-08	14.80	Put	Currency Future	409	294	409	294	0.00
31/10/2008	£ / R On 12-June-09	15.60	Call	Currency Future	2223	2406	2223	2406	0.00
31/10/2008	£ / R On 12-June-09	15.60	Put	Currency Future	1016	871	1016	871	0.00
31/10/2008	£ / R On 12-December-08	15.00	Call	Currency Future	1635	1846	1635	1846	0.00
31/10/2008	£ / R On 12-December-08	15.00	Put	Currency Future	473	347	473	347	0.00
31/10/2008	£ / R On 16-March-09	15.00	Call	Currency Future	2192	2384	2192	2384	0.00
31/10/2008	£ / R On 16-March-09	15.00	Put	Currency Future	699	557	699	557	0.00
31/10/2008	£ / R On 12-December-08	14.75	Call	Currency Future	1805	2031	1805	2031	0.00
31/10/2008	£ / R On 12-December-08	14.75	Put	Currency Future	394	282	394	282	0.00
31/10/2008	£ / R On 12-June-09	15.20	Call	Currency Future	2461	2659	2461	2659	0.00
31/10/2008	£ / R On 12-June-09	15.20	Put	Currency Future	855	725	855	725	0.00
31/10/2008	£ / R On 12-December-08	14.60	Call	Currency Future	1912	2147	1912	2147	0.00
31/10/2008	£ / R On 12-December-08	14.60	Put	Currency Future	350	248	350	248	0.00
31/10/2008	£ / R On 12-December-08	14.35	Call	Currency Future	2098	2346	2098	2346	0.00
31/10/2008	£ / R On 12-December-08	14.35	Put	Currency Future	286	197	286	197	0.00
31/10/2008	£ / R On 12-December-08	14.45	Call	Currency Future	2022	2265	2022	2265	0.00
31/10/2008	£ / R On 12-December-08	14.45	Put	Currency Future	311	216	311	216	0.00
31/10/2008	£ / R On 12-December-08	14.55	Call	Currency Future	1948	2186	1948	2186	0.00
31/10/2008	£ / R On 12-December-08	14.55	Put	Currency Future	337	237	337	237	0.00
31/10/2008	£ / R On 12-December-08	14.65	Call	Currency Future	1876	2108	1876	2108	0.00
31/10/2008	£ / R On 12-December-08	14.65	Put	Currency Future	364	259	364	259	0.00
31/10/2008	£ / R On 12-December-08	14.85	Call	Currency Future	1736	1956	1736	1956	0.00
31/10/2008	£ / R On 12-December-08	14.85	Put	Currency Future	424	307	424	307	0.00
31/10/2008	£ / R On 12-December-08	15.05	Call	Currency Future	1602	1810	1602	1810	0.00
31/10/2008	£ / R On 12-December-08	15.05	Put	Currency Future	491	361	491	361	0.00
31/10/2008	£ / R On 16-March-09	14.60	Call	Currency Future	2456	2666	2456	2666	0.00
31/10/2008	£ / R On 16-March-09	14.60	Put	Currency Future	563	440	563	440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 16-March-09	14.70	Call	Currency Future	2388	2594	2388	2594	0.00
31/10/2008	£ / R On 16-March-09	14.70	Put	Currency Future	595	467	595	467	0.00
31/10/2008	£ / R On 16-March-09	14.80	Call	Currency Future	2322	2523	2322	2523	0.00
31/10/2008	£ / R On 16-March-09	14.80	Put	Currency Future	629	496	629	496	0.00
31/10/2008	£ / R On 16-March-09	14.90	Call	Currency Future	2257	2453	2257	2453	0.00
31/10/2008	£ / R On 16-March-09	14.90	Put	Currency Future	664	526	664	526	0.00
31/10/2008	£ / R On 16-March-09	15.10	Call	Currency Future	2129	2316	2129	2316	0.00
31/10/2008	£ / R On 16-March-09	15.10	Put	Currency Future	736	590	736	590	0.00
31/10/2008	£ / R On 16-March-09	15.30	Call	Currency Future	2007	2184	2007	2184	0.00
31/10/2008	£ / R On 16-March-09	15.30	Put	Currency Future	814	658	814	658	0.00
31/10/2008	£ / R On 12-June-09	14.80	Call	Currency Future	2717	2929	2717	2929	0.00
31/10/2008	£ / R On 12-June-09	14.80	Put	Currency Future	710	595	710	595	0.00
31/10/2008	£ / R On 12-June-09	14.90	Call	Currency Future	2651	2860	2651	2860	0.00
31/10/2008	£ / R On 12-June-09	14.90	Put	Currency Future	745	626	745	626	0.00
31/10/2008	£ / R On 12-June-09	15.00	Call	Currency Future	2587	2792	2587	2792	0.00
31/10/2008	£ / R On 12-June-09	15.00	Put	Currency Future	780	658	780	658	0.00
31/10/2008	£ / R On 12-June-09	15.10	Call	Currency Future	2524	2725	2524	2725	0.00
31/10/2008	£ / R On 12-June-09	15.10	Put	Currency Future	817	691	817	691	0.00
31/10/2008	£ / R On 12-June-09	15.30	Call	Currency Future	2400	2594	2400	2594	0.00
31/10/2008	£ / R On 12-June-09	15.30	Put	Currency Future	894	760	894	760	0.00
31/10/2008	£ / R On 12-June-09	15.40	Call	Currency Future	2340	2530	2340	2530	0.00
31/10/2008	£ / R On 12-June-09	15.40	Put	Currency Future	933	796	933	796	0.00
31/10/2008	£ / R On 12-June-09	15.50	Call	Currency Future	2281	2468	2281	2468	0.00
31/10/2008	£ / R On 12-June-09	15.50	Put	Currency Future	974	833	974	833	0.00
31/10/2008	£ / R On 12-June-09	14.80	Call	Currency Future	2717	2929	2717	2929	0.00
31/10/2008	£ / R On 12-June-09	14.80	Put	Currency Future	710	595	710	595	0.00
31/10/2008	£ / R On 12-June-09	14.90	Call	Currency Future	2651	2860	2651	2860	0.00
31/10/2008	£ / R On 12-June-09	14.90	Put	Currency Future	745	626	745	626	0.00
31/10/2008	£ / R On 12-June-09	15.30	Call	Currency Future	2400	2594	2400	2594	0.00
31/10/2008	£ / R On 12-June-09	15.30	Put	Currency Future	894	760	894	760	0.00
31/10/2008	£ / R On 12-June-09	15.40	Call	Currency Future	2340	2530	2340	2530	0.00
31/10/2008	£ / R On 12-June-09	15.40	Put	Currency Future	933	796	933	796	0.00
31/10/2008	£ / R On 12-December-08	14.70	Call	Currency Future	1840	2069	1840	2069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	14.70	Put	Currency Future	379	270	379	270	0.00
31/10/2008	£ / R On 12-December-08	15.10	Call	Currency Future	1570	1775	1570	1775	0.00
31/10/2008	£ / R On 12-December-08	15.10	Put	Currency Future	508	376	508	376	0.00
31/10/2008	£ / R On 12-December-08	15.30	Call	Currency Future	1444	1637	1444	1637	0.00
31/10/2008	£ / R On 12-December-08	15.30	Put	Currency Future	582	438	582	438	0.00
31/10/2008	£ / R On 16-March-09	14.80	Call	Currency Future	2322	2523	2322	2523	0.00
31/10/2008	£ / R On 16-March-09	14.80	Put	Currency Future	629	496	629	496	0.00
31/10/2008	£ / R On 16-March-09	14.90	Call	Currency Future	2257	2453	2257	2453	0.00
31/10/2008	£ / R On 16-March-09	14.90	Put	Currency Future	664	526	664	526	0.00
31/10/2008	£ / R On 16-March-09	15.30	Call	Currency Future	2007	2184	2007	2184	0.00
31/10/2008	£ / R On 16-March-09	15.30	Put	Currency Future	814	658	814	658	0.00
31/10/2008	£ / R On 12-June-09	15.05	Call	Currency Future	2555	2759	2555	2759	0.00
31/10/2008	£ / R On 12-June-09	15.05	Put	Currency Future	799	674	799	674	0.00
31/10/2008	£ / R On 12-June-09	15.15	Call	Currency Future	2492	2692	2492	2692	0.00
31/10/2008	£ / R On 12-June-09	15.15	Put	Currency Future	836	708	836	708	0.00
31/10/2008	£ / R On 12-June-09	15.55	Call	Currency Future	2252	2437	2252	2437	0.00
31/10/2008	£ / R On 12-June-09	15.55	Put	Currency Future	995	852	995	852	0.00
31/10/2008	£ / R On 12-June-09	15.85	Call	Currency Future	2082	2256	2082	2256	0.00
31/10/2008	£ / R On 12-June-09	15.85	Put	Currency Future	1126	971	1126	971	0.00
31/10/2008	£ / R On 12-December-08	15.35	Call	Currency Future	1414	1603	1414	1603	0.00
31/10/2008	£ / R On 12-December-08	15.35	Put	Currency Future	602	454	602	454	0.00
31/10/2008	£ / R On 12-December-08	15.45	Call	Currency Future	1354	1538	1354	1538	0.00
31/10/2008	£ / R On 12-December-08	15.45	Put	Currency Future	642	489	642	489	0.00
31/10/2008	£ / R On 12-December-08	15.55	Call	Currency Future	1296	1473	1296	1473	0.00
31/10/2008	£ / R On 12-December-08	15.55	Put	Currency Future	685	524	685	524	0.00
31/10/2008	£ / R On 16-March-09	15.70	Call	Currency Future	1776	1936	1776	1936	0.00
31/10/2008	£ / R On 16-March-09	15.70	Put	Currency Future	983	809	983	809	0.00
31/10/2008	£ / R On 16-March-09	15.80	Call	Currency Future	1722	1877	1722	1877	0.00
31/10/2008	£ / R On 16-March-09	15.80	Put	Currency Future	1029	850	1029	850	0.00
31/10/2008	£ / R On 12-June-09	15.80	Call	Currency Future	2110	2285	2110	2285	0.00
31/10/2008	£ / R On 12-June-09	15.80	Put	Currency Future	1103	951	1103	951	0.00
31/10/2008	£ / R On 12-June-09	15.90	Call	Currency Future	2055	2227	2055	2227	0.00
31/10/2008	£ / R On 12-June-09	15.90	Put	Currency Future	1148	992	1148	992	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-June-09	16.00	Call	Currency Future	2001	2169	2001	2169	0.00
31/10/2008	£ / R On 12-June-09	16.00	Put	Currency Future	1194	1035	1194	1035	0.00
31/10/2008	£ / R On 12-December-08	14.40	Call	Currency Future	2060	2306	2060	2306	0.00
31/10/2008	£ / R On 12-December-08	14.40	Put	Currency Future	298	207	298	207	0.00
31/10/2008	£ / R On 12-December-08	14.50	Call	Currency Future	1985	2225	1985	2225	0.00
31/10/2008	£ / R On 12-December-08	14.50	Put	Currency Future	324	226	324	226	0.00
31/10/2008	£ / R On 12-December-08	14.60	Call	Currency Future	1912	2147	1912	2147	0.00
31/10/2008	£ / R On 12-December-08	14.60	Put	Currency Future	350	248	350	248	0.00
31/10/2008	£ / R On 16-March-09	14.65	Call	Currency Future	2422	2630	2422	2630	0.00
31/10/2008	£ / R On 16-March-09	14.65	Put	Currency Future	579	453	579	453	0.00
31/10/2008	£ / R On 16-March-09	14.75	Call	Currency Future	2355	2558	2355	2558	0.00
31/10/2008	£ / R On 16-March-09	14.75	Put	Currency Future	612	481	612	481	0.00
31/10/2008	£ / R On 16-March-09	14.85	Call	Currency Future	2289	2487	2289	2487	0.00
31/10/2008	£ / R On 16-March-09	14.85	Put	Currency Future	646	511	646	511	0.00
31/10/2008	£ / R On 16-March-09	14.95	Call	Currency Future	2224	2418	2224	2418	0.00
31/10/2008	£ / R On 16-March-09	14.95	Put	Currency Future	681	541	681	541	0.00
31/10/2008	£ / R On 16-March-09	15.25	Call	Currency Future	2037	2217	2037	2217	0.00
31/10/2008	£ / R On 16-March-09	15.25	Put	Currency Future	794	640	794	640	0.00
31/10/2008	£ / R On 12-June-09	14.85	Call	Currency Future	2684	2895	2684	2895	0.00
31/10/2008	£ / R On 12-June-09	14.85	Put	Currency Future	727	610	727	610	0.00
31/10/2008	£ / R On 12-June-09	14.95	Call	Currency Future	2619	2826	2619	2826	0.00
31/10/2008	£ / R On 12-June-09	14.95	Put	Currency Future	763	642	763	642	0.00
31/10/2008	£ / R On 12-June-09	15.05	Call	Currency Future	2555	2759	2555	2759	0.00
31/10/2008	£ / R On 12-June-09	15.05	Put	Currency Future	799	674	799	674	0.00
31/10/2008	£ / R On 12-June-09	15.15	Call	Currency Future	2492	2692	2492	2692	0.00
31/10/2008	£ / R On 12-June-09	15.15	Put	Currency Future	836	708	836	708	0.00
31/10/2008	£ / R On 12-June-09	15.55	Call	Currency Future	2252	2437	2252	2437	0.00
31/10/2008	£ / R On 12-June-09	15.55	Put	Currency Future	995	852	995	852	0.00
31/10/2008	£ / R On 12-June-09	15.65	Call	Currency Future	2194	2375	2194	2375	0.00
31/10/2008	£ / R On 12-June-09	15.65	Put	Currency Future	1038	891	1038	891	0.00
31/10/2008	£ / R On 12-December-08	15.50	Call	Currency Future	1325	1505	1325	1505	0.00
31/10/2008	£ / R On 12-December-08	15.50	Put	Currency Future	663	506	663	506	0.00
31/10/2008	£ / R On 12-December-08	15.60	Call	Currency Future	1268	1442	1268	1442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	15.60	Put	Currency Future	706	543	706	543	0.00
31/10/2008	£ / R On 16-March-09	15.80	Call	Currency Future	1722	1877	1722	1877	0.00
31/10/2008	£ / R On 16-March-09	15.80	Put	Currency Future	1029	850	1029	850	0.00
31/10/2008	£ / R On 16-March-09	15.90	Call	Currency Future	1669	1819	1669	1819	0.00
31/10/2008	£ / R On 16-March-09	15.90	Put	Currency Future	1076	892	1076	892	0.00
31/10/2008	£ / R On 12-June-09	16.10	Call	Currency Future	1948	2113	1948	2113	0.00
31/10/2008	£ / R On 12-June-09	16.10	Put	Currency Future	1241	1078	1241	1078	0.00
31/10/2008	£ / R On 12-June-09	16.20	Call	Currency Future	1896	2057	1896	2057	0.00
31/10/2008	£ / R On 12-June-09	16.20	Put	Currency Future	1290	1123	1290	1123	0.00
31/10/2008	£ / R On 12-December-08	15.65	Call	Currency Future	1240	1411	1240	1411	0.00
31/10/2008	£ / R On 12-December-08	15.65	Put	Currency Future	728	562	728	562	0.00
31/10/2008	£ / R On 16-March-09	15.05	Call	Currency Future	2161	2350	2161	2350	0.00
31/10/2008	£ / R On 16-March-09	15.05	Put	Currency Future	718	573	718	573	0.00
31/10/2008	£ / R On 16-March-09	15.15	Call	Currency Future	2098	2283	2098	2283	0.00
31/10/2008	£ / R On 16-March-09	15.15	Put	Currency Future	755	606	755	606	0.00
31/10/2008	£ / R On 16-March-09	15.35	Call	Currency Future	1977	2152	1977	2152	0.00
31/10/2008	£ / R On 16-March-09	15.35	Put	Currency Future	834	676	834	676	0.00
31/10/2008	£ / R On 16-March-09	15.55	Call	Currency Future	1861	2027	1861	2027	0.00
31/10/2008	£ / R On 16-March-09	15.55	Put	Currency Future	918	750	918	750	0.00
31/10/2008	£ / R On 16-March-09	15.65	Call	Currency Future	1804	1966	1804	1966	0.00
31/10/2008	£ / R On 16-March-09	15.65	Put	Currency Future	961	789	961	789	0.00
31/10/2008	£ / R On 16-March-09	15.75	Call	Currency Future	1749	1906	1749	1906	0.00
31/10/2008	£ / R On 16-March-09	15.75	Put	Currency Future	1006	829	1006	829	0.00
31/10/2008	£ / R On 16-March-09	15.85	Call	Currency Future	1695	1847	1695	1847	0.00
31/10/2008	£ / R On 16-March-09	15.85	Put	Currency Future	1052	871	1052	871	0.00
31/10/2008	£ / R On 12-June-09	15.90	Call	Currency Future	2055	2227	2055	2227	0.00
31/10/2008	£ / R On 12-June-09	15.90	Put	Currency Future	1148	992	1148	992	0.00
31/10/2008	£ / R On 12-June-09	16.10	Call	Currency Future	1948	2113	1948	2113	0.00
31/10/2008	£ / R On 12-June-09	16.10	Put	Currency Future	1241	1078	1241	1078	0.00
31/10/2008	£ / R On 12-June-09	15.95	Call	Currency Future	2028	2198	2028	2198	0.00
31/10/2008	£ / R On 12-June-09	15.95	Put	Currency Future	1171	1013	1171	1013	0.00
31/10/2008	£ / R On 12-June-09	16.05	Call	Currency Future	1974	2141	1974	2141	0.00
31/10/2008	£ / R On 12-June-09	16.05	Put	Currency Future	1218	1056	1218	1056	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	14.80	Call	Currency Future	1770	1993	1770	1993	0.00
31/10/2008	£ / R On 12-December-08	14.80	Put	Currency Future	409	294	409	294	0.00
31/10/2008	£ / R On 12-December-08	15.30	Call	Currency Future	1444	1637	1444	1637	0.00
31/10/2008	£ / R On 12-December-08	15.30	Put	Currency Future	582	438	582	438	0.00
31/10/2008	£ / R On 16-March-09	15.65	Call	Currency Future	1804	1966	1804	1966	0.00
31/10/2008	£ / R On 16-March-09	15.65	Put	Currency Future	961	789	961	789	0.00
31/10/2008	£ / R On 12-December-08	14.55	Call	Currency Future	1948	2186	1948	2186	0.00
31/10/2008	£ / R On 12-December-08	14.55	Put	Currency Future	337	237	337	237	0.00
31/10/2008	£ / R On 12-December-08	14.65	Call	Currency Future	1876	2108	1876	2108	0.00
31/10/2008	£ / R On 12-December-08	14.65	Put	Currency Future	364	259	364	259	0.00
31/10/2008	£ / R On 12-December-08	15.05	Call	Currency Future	1602	1810	1602	1810	0.00
31/10/2008	£ / R On 12-December-08	15.05	Put	Currency Future	491	361	491	361	0.00
31/10/2008	£ / R On 12-December-08	15.15	Call	Currency Future	1538	1740	1538	1740	0.00
31/10/2008	£ / R On 12-December-08	15.15	Put	Currency Future	526	391	526	391	0.00
31/10/2008	£ / R On 12-December-08	14.90	Call	Currency Future	1702	1919	1702	1919	0.00
31/10/2008	£ / R On 12-December-08	14.90	Put	Currency Future	440	320	440	320	0.00
31/10/2008	£ / R On 12-December-08	15.40	Call	Currency Future	1384	1570	1384	1570	0.00
31/10/2008	£ / R On 12-December-08	15.40	Put	Currency Future	622	471	622	471	0.00
31/10/2008	£ / R On 12-December-08	15.80	Call	Currency Future	1162	1321	1162	1321	0.00
31/10/2008	£ / R On 12-December-08	15.80	Put	Currency Future	801	622	801	622	0.00
31/10/2008	£ / R On 12-December-08	16.00	Call	Currency Future	1074	1206	1074	1206	0.00
31/10/2008	£ / R On 12-December-08	16.00	Put	Currency Future	913	707	913	707	0.00
31/10/2008	£ / R On 12-December-08	16.10	Call	Currency Future	1032	1151	1032	1151	0.00
31/10/2008	£ / R On 12-December-08	16.10	Put	Currency Future	970	752	970	752	0.00
31/10/2008	£ / R On 16-March-09	16.20	Call	Currency Future	1526	1652	1526	1652	0.00
31/10/2008	£ / R On 16-March-09	16.20	Put	Currency Future	1233	1026	1233	1026	0.00
31/10/2008	£ / R On 16-March-09	16.30	Call	Currency Future	1484	1599	1484	1599	0.00
31/10/2008	£ / R On 16-March-09	16.30	Put	Currency Future	1291	1073	1291	1073	0.00
31/10/2008	£ / R On 16-March-09	16.40	Call	Currency Future	1443	1548	1443	1548	0.00
31/10/2008	£ / R On 16-March-09	16.40	Put	Currency Future	1350	1121	1350	1121	0.00
31/10/2008	£ / R On 12-June-09	16.40	Call	Currency Future	1795	1949	1795	1949	0.00
31/10/2008	£ / R On 12-June-09	16.40	Put	Currency Future	1389	1215	1389	1215	0.00
31/10/2008	£ / R On 12-June-09	16.50	Call	Currency Future	1754	1897	1754	1897	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-June-09	16.50	Put	Currency Future	1447	1262	1447	1262	0.00
31/10/2008	£ / R On 12-June-09	16.60	Call	Currency Future	1713	1846	1713	1846	0.00
31/10/2008	£ / R On 12-June-09	16.60	Put	Currency Future	1507	1311	1507	1311	0.00
31/10/2008	£ / R On 12-December-08	15.60	Call	Currency Future	1268	1442	1268	1442	0.00
31/10/2008	£ / R On 12-December-08	15.60	Put	Currency Future	706	543	706	543	0.00
31/10/2008	£ / R On 12-December-08	15.90	Call	Currency Future	1117	1263	1117	1263	0.00
31/10/2008	£ / R On 12-December-08	15.90	Put	Currency Future	856	664	856	664	0.00
31/10/2008	£ / R On 16-March-09	15.90	Call	Currency Future	1669	1819	1669	1819	0.00
31/10/2008	£ / R On 16-March-09	15.90	Put	Currency Future	1076	892	1076	892	0.00
31/10/2008	£ / R On 12-June-09	16.00	Call	Currency Future	2001	2169	2001	2169	0.00
31/10/2008	£ / R On 12-June-09	16.00	Put	Currency Future	1194	1035	1194	1035	0.00
31/10/2008	£ / R On 12-June-09	16.30	Call	Currency Future	1845	2003	1845	2003	0.00
31/10/2008	£ / R On 12-June-09	16.30	Put	Currency Future	1339	1168	1339	1168	0.00
31/10/2008	£ / R On 12-June-09	16.60	Call	Currency Future	1713	1846	1713	1846	0.00
31/10/2008	£ / R On 12-June-09	16.60	Put	Currency Future	1507	1311	1507	1311	0.00
31/10/2008	£ / R On 12-June-09	16.80	Call	Currency Future	1636	1750	1636	1750	0.00
31/10/2008	£ / R On 12-June-09	16.80	Put	Currency Future	1630	1415	1630	1415	0.00
31/10/2008	£ / R On 12-December-08	16.30	Call	Currency Future	950	1062	950	1062	0.00
31/10/2008	£ / R On 12-December-08	16.30	Put	Currency Future	1089	863	1089	863	0.00
31/10/2008	£ / R On 16-March-09	16.70	Call	Currency Future	1329	1425	1329	1425	0.00
31/10/2008	£ / R On 16-March-09	16.70	Put	Currency Future	1536	1298	1536	1298	0.00
31/10/2008	£ / R On 12-June-09	16.20	Call	Currency Future	1896	2057	1896	2057	0.00
31/10/2008	£ / R On 12-June-09	16.20	Put	Currency Future	1290	1123	1290	1123	0.00
31/10/2008	£ / R On 12-June-09	16.70	Call	Currency Future	1674	1796	1674	1796	0.00
31/10/2008	£ / R On 12-June-09	16.70	Put	Currency Future	1568	1361	1568	1361	0.00
31/10/2008	£ / R On 12-June-09	16.90	Call	Currency Future	1599	1709	1599	1709	0.00
31/10/2008	£ / R On 12-June-09	16.90	Put	Currency Future	1693	1475	1693	1475	0.00
31/10/2008	£ / R On 12-June-09	17.00	Call	Currency Future	1564	1670	1564	1670	0.00
31/10/2008	£ / R On 12-June-09	17.00	Put	Currency Future	1757	1535	1757	1535	0.00
31/10/2008	£ / R On 12-December-08	15.90	Call	Currency Future	1117	1263	1117	1263	0.00
31/10/2008	£ / R On 12-December-08	15.90	Put	Currency Future	856	664	856	664	0.00
31/10/2008	£ / R On 12-December-08	16.20	Call	Currency Future	990	1106	990	1106	0.00
31/10/2008	£ / R On 12-December-08	16.20	Put	Currency Future	1028	807	1028	807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	16.40	Call	Currency Future	912	1018	912	1018	0.00
31/10/2008	£ / R On 12-December-08	16.40	Put	Currency Future	1150	919	1150	919	0.00
31/10/2008	£ / R On 16-March-09	16.00	Call	Currency Future	1616	1762	1616	1762	0.00
31/10/2008	£ / R On 16-March-09	16.00	Put	Currency Future	1123	935	1123	935	0.00
31/10/2008	£ / R On 16-March-09	16.10	Call	Currency Future	1565	1707	1565	1707	0.00
31/10/2008	£ / R On 16-March-09	16.10	Put	Currency Future	1172	980	1172	980	0.00
31/10/2008	£ / R On 16-March-09	16.30	Call	Currency Future	1484	1599	1484	1599	0.00
31/10/2008	£ / R On 16-March-09	16.30	Put	Currency Future	1291	1073	1291	1073	0.00
31/10/2008	£ / R On 16-March-09	16.60	Call	Currency Future	1366	1466	1366	1466	0.00
31/10/2008	£ / R On 16-March-09	16.60	Put	Currency Future	1473	1239	1473	1239	0.00
31/10/2008	£ / R On 16-March-09	16.80	Call	Currency Future	1294	1385	1294	1385	0.00
31/10/2008	£ / R On 16-March-09	16.80	Put	Currency Future	1601	1358	1601	1358	0.00
31/10/2008	£ / R On 12-June-09	16.90	Call	Currency Future	1599	1709	1599	1709	0.00
31/10/2008	£ / R On 12-June-09	16.90	Put	Currency Future	1693	1475	1693	1475	0.00
31/10/2008	£ / R On 12-June-09	17.10	Call	Currency Future	1529	1632	1529	1632	0.00
31/10/2008	£ / R On 12-June-09	17.10	Put	Currency Future	1822	1597	1822	1597	0.00
31/10/2008	£ / R On 12-December-08	16.40	Call	Currency Future	912	1018	912	1018	0.00
31/10/2008	£ / R On 12-December-08	16.40	Put	Currency Future	1150	919	1150	919	0.00
31/10/2008	£ / R On 12-December-08	16.60	Call	Currency Future	837	936	837	936	0.00
31/10/2008	£ / R On 12-December-08	16.60	Put	Currency Future	1276	1037	1276	1037	0.00
31/10/2008	£ / R On 16-March-09	16.05	Call	Currency Future	1591	1734	1591	1734	0.00
31/10/2008	£ / R On 16-March-09	16.05	Put	Currency Future	1148	958	1148	958	0.00
31/10/2008	£ / R On 16-March-09	16.15	Call	Currency Future	1545	1679	1545	1679	0.00
31/10/2008	£ / R On 16-March-09	16.15	Put	Currency Future	1202	1003	1202	1003	0.00
31/10/2008	£ / R On 16-March-09	16.25	Call	Currency Future	1504	1626	1504	1626	0.00
31/10/2008	£ / R On 16-March-09	16.25	Put	Currency Future	1261	1049	1261	1049	0.00
31/10/2008	£ / R On 16-March-09	16.35	Call	Currency Future	1463	1573	1463	1573	0.00
31/10/2008	£ / R On 16-March-09	16.35	Put	Currency Future	1320	1097	1320	1097	0.00
31/10/2008	£ / R On 16-March-09	16.45	Call	Currency Future	1423	1528	1423	1528	0.00
31/10/2008	£ / R On 16-March-09	16.45	Put	Currency Future	1380	1151	1380	1151	0.00
31/10/2008	£ / R On 16-March-09	16.55	Call	Currency Future	1385	1487	1385	1487	0.00
31/10/2008	£ / R On 16-March-09	16.55	Put	Currency Future	1442	1210	1442	1210	0.00
31/10/2008	£ / R On 16-March-09	16.65	Call	Currency Future	1347	1445	1347	1445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 16-March-09	16.65	Put	Currency Future	1504	1268	1504	1268	0.00
31/10/2008	£ / R On 12-June-09	16.35	Call	Currency Future	1820	1976	1820	1976	0.00
31/10/2008	£ / R On 12-June-09	16.35	Put	Currency Future	1364	1191	1364	1191	0.00
31/10/2008	£ / R On 12-June-09	16.55	Call	Currency Future	1734	1871	1734	1871	0.00
31/10/2008	£ / R On 12-June-09	16.55	Put	Currency Future	1477	1287	1477	1287	0.00
31/10/2008	£ / R On 12-June-09	16.65	Call	Currency Future	1694	1821	1694	1821	0.00
31/10/2008	£ / R On 12-June-09	16.65	Put	Currency Future	1537	1336	1537	1336	0.00
31/10/2008	£ / R On 12-June-09	16.85	Call	Currency Future	1618	1730	1618	1730	0.00
31/10/2008	£ / R On 12-June-09	16.85	Put	Currency Future	1661	1445	1661	1445	0.00
31/10/2008	£ / R On 12-June-09	16.95	Call	Currency Future	1581	1690	1581	1690	0.00
31/10/2008	£ / R On 12-June-09	16.95	Put	Currency Future	1725	1505	1725	1505	0.00
31/10/2008	£ / R On 12-December-08	15.55	Call	Currency Future	1296	1473	1296	1473	0.00
31/10/2008	£ / R On 12-December-08	15.55	Put	Currency Future	685	524	685	524	0.00
31/10/2008	£ / R On 12-December-08	15.65	Call	Currency Future	1240	1411	1240	1411	0.00
31/10/2008	£ / R On 12-December-08	15.65	Put	Currency Future	728	562	728	562	0.00
31/10/2008	£ / R On 12-December-08	15.75	Call	Currency Future	1185	1350	1185	1350	0.00
31/10/2008	£ / R On 12-December-08	15.75	Put	Currency Future	774	601	774	601	0.00
31/10/2008	£ / R On 12-December-08	15.85	Call	Currency Future	1139	1291	1139	1291	0.00
31/10/2008	£ / R On 12-December-08	15.85	Put	Currency Future	828	642	828	642	0.00
31/10/2008	£ / R On 12-December-08	16.05	Call	Currency Future	1053	1179	1053	1179	0.00
31/10/2008	£ / R On 12-December-08	16.05	Put	Currency Future	942	730	942	730	0.00
31/10/2008	£ / R On 12-December-08	16.15	Call	Currency Future	1011	1128	1011	1128	0.00
31/10/2008	£ / R On 12-December-08	16.15	Put	Currency Future	999	779	999	779	0.00
31/10/2008	£ / R On 12-December-08	16.25	Call	Currency Future	970	1084	970	1084	0.00
31/10/2008	£ / R On 12-December-08	16.25	Put	Currency Future	1058	835	1058	835	0.00
31/10/2008	£ / R On 12-December-08	16.35	Call	Currency Future	931	1040	931	1040	0.00
31/10/2008	£ / R On 12-December-08	16.35	Put	Currency Future	1119	891	1119	891	0.00
31/10/2008	£ / R On 12-December-08	16.55	Call	Currency Future	858	956	858	956	0.00
31/10/2008	£ / R On 12-December-08	16.55	Put	Currency Future	1246	1007	1246	1007	0.00
31/10/2008	£ / R On 12-December-08	16.75	Call	Currency Future	779	878	779	878	0.00
31/10/2008	£ / R On 12-December-08	16.75	Put	Currency Future	1367	1129	1367	1129	0.00
31/10/2008	£ / R On 12-December-08	16.85	Call	Currency Future	741	842	741	842	0.00
31/10/2008	£ / R On 12-December-08	16.85	Put	Currency Future	1430	1193	1430	1193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	16.95	Call	Currency Future	705	804	705	804	0.00
31/10/2008	£ / R On 12-December-08	16.95	Put	Currency Future	1494	1255	1494	1255	0.00
31/10/2008	£ / R On 12-December-08	17.05	Call	Currency Future	671	765	671	765	0.00
31/10/2008	£ / R On 12-December-08	17.05	Put	Currency Future	1559	1316	1559	1316	0.00
31/10/2008	£ / R On 16-March-09	15.90	Call	Currency Future	1669	1819	1669	1819	0.00
31/10/2008	£ / R On 16-March-09	15.90	Put	Currency Future	1076	892	1076	892	0.00
31/10/2008	£ / R On 16-March-09	17.05	Call	Currency Future	1198	1291	1198	1291	0.00
31/10/2008	£ / R On 16-March-09	17.05	Put	Currency Future	1755	1515	1755	1515	0.00
31/10/2008	£ / R On 16-March-09	17.15	Call	Currency Future	1159	1256	1159	1256	0.00
31/10/2008	£ / R On 16-March-09	17.15	Put	Currency Future	1816	1580	1816	1580	0.00
31/10/2008	£ / R On 16-March-09	17.25	Call	Currency Future	1121	1218	1121	1218	0.00
31/10/2008	£ / R On 16-March-09	17.25	Put	Currency Future	1878	1642	1878	1642	0.00
31/10/2008	£ / R On 16-March-09	17.35	Call	Currency Future	1084	1178	1084	1178	0.00
31/10/2008	£ / R On 16-March-09	17.35	Put	Currency Future	1941	1701	1941	1701	0.00
31/10/2008	£ / R On 12-June-09	16.15	Call	Currency Future	1922	2085	1922	2085	0.00
31/10/2008	£ / R On 12-June-09	16.15	Put	Currency Future	1265	1100	1265	1100	0.00
31/10/2008	£ / R On 12-June-09	16.25	Call	Currency Future	1870	2030	1870	2030	0.00
31/10/2008	£ / R On 12-June-09	16.25	Put	Currency Future	1314	1145	1314	1145	0.00
31/10/2008	£ / R On 12-June-09	16.35	Call	Currency Future	1820	1976	1820	1976	0.00
31/10/2008	£ / R On 12-June-09	16.35	Put	Currency Future	1364	1191	1364	1191	0.00
31/10/2008	£ / R On 12-June-09	16.85	Call	Currency Future	1618	1730	1618	1730	0.00
31/10/2008	£ / R On 12-June-09	16.85	Put	Currency Future	1661	1445	1661	1445	0.00
31/10/2008	£ / R On 12-June-09	17.35	Call	Currency Future	1434	1541	1434	1541	0.00
31/10/2008	£ / R On 12-June-09	17.35	Put	Currency Future	1978	1756	1978	1756	0.00
31/10/2008	£ / R On 12-June-09	17.45	Call	Currency Future	1394	1507	1394	1507	0.00
31/10/2008	£ / R On 12-June-09	17.45	Put	Currency Future	2038	1822	2038	1822	0.00
31/10/2008	£ / R On 12-June-09	17.55	Call	Currency Future	1356	1473	1356	1473	0.00
31/10/2008	£ / R On 12-June-09	17.55	Put	Currency Future	2099	1888	2099	1888	0.00
31/10/2008	£ / R On 12-June-09	17.65	Call	Currency Future	1318	1432	1318	1432	0.00
31/10/2008	£ / R On 12-June-09	17.65	Put	Currency Future	2161	1948	2161	1948	0.00
31/10/2008	£ / R On 12-December-08	17.80	Call	Currency Future	452	516	452	516	0.00
31/10/2008	£ / R On 12-December-08	17.80	Put	Currency Future	2091	1817	2091	1817	0.00
31/10/2008	£ / R On 12-December-08	17.90	Call	Currency Future	428	488	428	488	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	17.90	Put	Currency Future	2167	1889	2167	1889	0.00
31/10/2008	£ / R On 12-December-08	18.00	Call	Currency Future	405	462	405	462	0.00
31/10/2008	£ / R On 12-December-08	18.00	Put	Currency Future	2243	1963	2243	1963	0.00
31/10/2008	£ / R On 12-December-08	18.20	Call	Currency Future	362	412	362	412	0.00
31/10/2008	£ / R On 12-December-08	18.20	Put	Currency Future	2400	2113	2400	2113	0.00
31/10/2008	£ / R On 12-December-08	18.30	Call	Currency Future	342	389	342	389	0.00
31/10/2008	£ / R On 12-December-08	18.30	Put	Currency Future	2480	2190	2480	2190	0.00
31/10/2008	£ / R On 12-December-08	18.50	Call	Currency Future	305	347	305	347	0.00
31/10/2008	£ / R On 12-December-08	18.50	Put	Currency Future	2643	2348	2643	2348	0.00
31/10/2008	£ / R On 16-March-09	18.15	Call	Currency Future	821	890	821	890	0.00
31/10/2008	£ / R On 16-March-09	18.15	Put	Currency Future	2478	2213	2478	2213	0.00
31/10/2008	£ / R On 16-March-09	18.25	Call	Currency Future	792	858	792	858	0.00
31/10/2008	£ / R On 16-March-09	18.25	Put	Currency Future	2549	2282	2549	2282	0.00
31/10/2008	£ / R On 16-March-09	18.35	Call	Currency Future	764	827	764	827	0.00
31/10/2008	£ / R On 16-March-09	18.35	Put	Currency Future	2621	2351	2621	2351	0.00
31/10/2008	£ / R On 16-March-09	18.55	Call	Currency Future	711	769	711	769	0.00
31/10/2008	£ / R On 16-March-09	18.55	Put	Currency Future	2768	2492	2768	2492	0.00
31/10/2008	£ / R On 16-March-09	18.65	Call	Currency Future	686	741	686	741	0.00
31/10/2008	£ / R On 16-March-09	18.65	Put	Currency Future	2843	2564	2843	2564	0.00
31/10/2008	£ / R On 16-March-09	18.75	Call	Currency Future	661	714	661	714	0.00
31/10/2008	£ / R On 16-March-09	18.75	Put	Currency Future	2918	2637	2918	2637	0.00
31/10/2008	£ / R On 16-March-09	18.85	Call	Currency Future	637	687	637	687	0.00
31/10/2008	£ / R On 16-March-09	18.85	Put	Currency Future	2994	2711	2994	2711	0.00
31/10/2008	£ / R On 12-June-09	18.45	Call	Currency Future	1045	1137	1045	1137	0.00
31/10/2008	£ / R On 12-June-09	18.45	Put	Currency Future	2689	2453	2689	2453	0.00
31/10/2008	£ / R On 12-June-09	18.55	Call	Currency Future	1015	1104	1015	1104	0.00
31/10/2008	£ / R On 12-June-09	18.55	Put	Currency Future	2758	2520	2758	2520	0.00
31/10/2008	£ / R On 12-June-09	18.65	Call	Currency Future	985	1072	985	1072	0.00
31/10/2008	£ / R On 12-June-09	18.65	Put	Currency Future	2829	2587	2829	2587	0.00
31/10/2008	£ / R On 12-June-09	18.85	Call	Currency Future	928	1010	928	1010	0.00
31/10/2008	£ / R On 12-June-09	18.85	Put	Currency Future	2971	2725	2971	2725	0.00
31/10/2008	£ / R On 12-June-09	18.95	Call	Currency Future	900	980	900	980	0.00
31/10/2008	£ / R On 12-June-09	18.95	Put	Currency Future	3044	2795	3044	2795	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-June-09	19.05	Call	Currency Future	873	951	873	951	0.00
31/10/2008	£ / R On 12-June-09	19.05	Put	Currency Future	3117	2866	3117	2866	0.00
31/10/2008	£ / R On 12-December-08	17.20	Call	Currency Future	621	709	621	709	0.00
31/10/2008	£ / R On 12-December-08	17.20	Put	Currency Future	1660	1410	1660	1410	0.00
31/10/2008	£ / R On 12-December-08	17.30	Call	Currency Future	590	673	590	673	0.00
31/10/2008	£ / R On 12-December-08	17.30	Put	Currency Future	1729	1474	1729	1474	0.00
31/10/2008	£ / R On 12-December-08	17.40	Call	Currency Future	560	639	560	639	0.00
31/10/2008	£ / R On 12-December-08	17.40	Put	Currency Future	1799	1540	1799	1540	0.00
31/10/2008	£ / R On 12-December-08	17.50	Call	Currency Future	531	606	531	606	0.00
31/10/2008	£ / R On 12-December-08	17.50	Put	Currency Future	1870	1607	1870	1607	0.00
31/10/2008	£ / R On 12-December-08	17.60	Call	Currency Future	504	575	504	575	0.00
31/10/2008	£ / R On 12-December-08	17.60	Put	Currency Future	1942	1676	1942	1676	0.00
31/10/2008	£ / R On 16-March-09	17.55	Call	Currency Future	1013	1100	1013	1100	0.00
31/10/2008	£ / R On 16-March-09	17.55	Put	Currency Future	2070	1823	2070	1823	0.00
31/10/2008	£ / R On 16-March-09	17.65	Call	Currency Future	978	1062	978	1062	0.00
31/10/2008	£ / R On 16-March-09	17.65	Put	Currency Future	2135	1885	2135	1885	0.00
31/10/2008	£ / R On 16-March-09	17.75	Call	Currency Future	945	1026	945	1026	0.00
31/10/2008	£ / R On 16-March-09	17.75	Put	Currency Future	2202	1949	2202	1949	0.00
31/10/2008	£ / R On 16-March-09	17.85	Call	Currency Future	913	990	913	990	0.00
31/10/2008	£ / R On 16-March-09	17.85	Put	Currency Future	2270	2014	2270	2014	0.00
31/10/2008	£ / R On 12-June-09	17.85	Call	Currency Future	1245	1353	1245	1353	0.00
31/10/2008	£ / R On 12-June-09	17.85	Put	Currency Future	2288	2069	2288	2069	0.00
31/10/2008	£ / R On 12-June-09	17.95	Call	Currency Future	1209	1315	1209	1315	0.00
31/10/2008	£ / R On 12-June-09	17.95	Put	Currency Future	2353	2131	2353	2131	0.00
31/10/2008	£ / R On 12-June-09	18.05	Call	Currency Future	1175	1278	1175	1278	0.00
31/10/2008	£ / R On 12-June-09	18.05	Put	Currency Future	2419	2193	2419	2193	0.00
31/10/2008	£ / R On 12-June-09	18.15	Call	Currency Future	1141	1241	1141	1241	0.00
31/10/2008	£ / R On 12-June-09	18.15	Put	Currency Future	2485	2257	2485	2257	0.00
31/10/2008	£ / R On 12-December-08	17.40	Call	Currency Future	560	639	560	639	0.00
31/10/2008	£ / R On 12-December-08	17.40	Put	Currency Future	1799	1540	1799	1540	0.00
31/10/2008	£ / R On 12-December-08	17.60	Call	Currency Future	504	575	504	575	0.00
31/10/2008	£ / R On 12-December-08	17.60	Put	Currency Future	1942	1676	1942	1676	0.00
31/10/2008	£ / R On 12-December-08	17.90	Call	Currency Future	428	488	428	488	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	17.90	Put	Currency Future	2167	1889	2167	1889	0.00
31/10/2008	£ / R On 12-December-08	18.10	Call	Currency Future	383	436	383	436	0.00
31/10/2008	£ / R On 12-December-08	18.10	Put	Currency Future	2321	2037	2321	2037	0.00
31/10/2008	£ / R On 16-March-09	17.65	Call	Currency Future	978	1062	978	1062	0.00
31/10/2008	£ / R On 16-March-09	17.65	Put	Currency Future	2135	1885	2135	1885	0.00
31/10/2008	£ / R On 16-March-09	17.85	Call	Currency Future	913	990	913	990	0.00
31/10/2008	£ / R On 16-March-09	17.85	Put	Currency Future	2270	2014	2270	2014	0.00
31/10/2008	£ / R On 16-March-09	18.15	Call	Currency Future	821	890	821	890	0.00
31/10/2008	£ / R On 16-March-09	18.15	Put	Currency Future	2478	2213	2478	2213	0.00
31/10/2008	£ / R On 16-March-09	18.35	Call	Currency Future	764	827	764	827	0.00
31/10/2008	£ / R On 16-March-09	18.35	Put	Currency Future	2621	2351	2621	2351	0.00
31/10/2008	£ / R On 12-June-09	17.95	Call	Currency Future	1209	1315	1209	1315	0.00
31/10/2008	£ / R On 12-June-09	17.95	Put	Currency Future	2353	2131	2353	2131	0.00
31/10/2008	£ / R On 12-June-09	18.15	Call	Currency Future	1141	1241	1141	1241	0.00
31/10/2008	£ / R On 12-June-09	18.15	Put	Currency Future	2485	2257	2485	2257	0.00
31/10/2008	£ / R On 12-June-09	18.45	Call	Currency Future	1045	1137	1045	1137	0.00
31/10/2008	£ / R On 12-June-09	18.45	Put	Currency Future	2689	2453	2689	2453	0.00
31/10/2008	£ / R On 12-June-09	18.65	Call	Currency Future	985	1072	985	1072	0.00
31/10/2008	£ / R On 12-June-09	18.65	Put	Currency Future	2829	2587	2829	2587	0.00
31/10/2008	£ / R On 12-December-08	17.75	Call	Currency Future	465	530	465	530	0.00
31/10/2008	£ / R On 12-December-08	17.75	Put	Currency Future	2053	1781	2053	1781	0.00
31/10/2008	£ / R On 12-December-08	17.85	Call	Currency Future	440	502	440	502	0.00
31/10/2008	£ / R On 12-December-08	17.85	Put	Currency Future	2128	1853	2128	1853	0.00
31/10/2008	£ / R On 12-December-08	17.95	Call	Currency Future	416	475	416	475	0.00
31/10/2008	£ / R On 12-December-08	17.95	Put	Currency Future	2205	1926	2205	1926	0.00
31/10/2008	£ / R On 12-December-08	18.05	Call	Currency Future	394	449	394	449	0.00
31/10/2008	£ / R On 12-December-08	18.05	Put	Currency Future	2282	2000	2282	2000	0.00
31/10/2008	£ / R On 12-December-08	18.35	Call	Currency Future	332	378	332	378	0.00
31/10/2008	£ / R On 12-December-08	18.35	Put	Currency Future	2521	2229	2521	2229	0.00
31/10/2008	£ / R On 12-December-08	18.45	Call	Currency Future	314	357	314	357	0.00
31/10/2008	£ / R On 12-December-08	18.45	Put	Currency Future	2602	2308	2602	2308	0.00
31/10/2008	£ / R On 12-December-08	18.55	Call	Currency Future	296	337	296	337	0.00
31/10/2008	£ / R On 12-December-08	18.55	Put	Currency Future	2685	2388	2685	2388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 16-March-09	18.10	Call	Currency Future	836	906	836	906	0.00
31/10/2008	£ / R On 16-March-09	18.10	Put	Currency Future	2443	2179	2443	2179	0.00
31/10/2008	£ / R On 16-March-09	18.20	Call	Currency Future	807	874	807	874	0.00
31/10/2008	£ / R On 16-March-09	18.20	Put	Currency Future	2514	2247	2514	2247	0.00
31/10/2008	£ / R On 16-March-09	18.30	Call	Currency Future	778	843	778	843	0.00
31/10/2008	£ / R On 16-March-09	18.30	Put	Currency Future	2585	2316	2585	2316	0.00
31/10/2008	£ / R On 16-March-09	18.40	Call	Currency Future	751	812	751	812	0.00
31/10/2008	£ / R On 16-March-09	18.40	Put	Currency Future	2658	2386	2658	2386	0.00
31/10/2008	£ / R On 16-March-09	18.60	Call	Currency Future	698	755	698	755	0.00
31/10/2008	£ / R On 16-March-09	18.60	Put	Currency Future	2805	2528	2805	2528	0.00
31/10/2008	£ / R On 16-March-09	18.70	Call	Currency Future	673	727	673	727	0.00
31/10/2008	£ / R On 16-March-09	18.70	Put	Currency Future	2880	2601	2880	2601	0.00
31/10/2008	£ / R On 16-March-09	18.90	Call	Currency Future	625	675	625	675	0.00
31/10/2008	£ / R On 16-March-09	18.90	Put	Currency Future	3032	2748	3032	2748	0.00
31/10/2008	£ / R On 12-June-09	18.50	Call	Currency Future	1030	1121	1030	1121	0.00
31/10/2008	£ / R On 12-June-09	18.50	Put	Currency Future	2723	2486	2723	2486	0.00
31/10/2008	£ / R On 12-June-09	18.60	Call	Currency Future	1000	1088	1000	1088	0.00
31/10/2008	£ / R On 12-June-09	18.60	Put	Currency Future	2793	2553	2793	2553	0.00
31/10/2008	£ / R On 12-June-09	18.70	Call	Currency Future	970	1056	970	1056	0.00
31/10/2008	£ / R On 12-June-09	18.70	Put	Currency Future	2864	2621	2864	2621	0.00
31/10/2008	£ / R On 12-June-09	18.90	Call	Currency Future	914	995	914	995	0.00
31/10/2008	£ / R On 12-June-09	18.90	Put	Currency Future	3007	2760	3007	2760	0.00
31/10/2008	£ / R On 12-June-09	19.10	Call	Currency Future	860	936	860	936	0.00
31/10/2008	£ / R On 12-June-09	19.10	Put	Currency Future	3154	2902	3154	2902	0.00
31/10/2008	£ / R On 12-June-09	19.20	Call	Currency Future	834	908	834	908	0.00
31/10/2008	£ / R On 12-June-09	19.20	Put	Currency Future	3228	2973	3228	2973	0.00
31/10/2008	£ / R On 12-December-08	18.20	Call	Currency Future	362	412	362	412	0.00
31/10/2008	£ / R On 12-December-08	18.20	Put	Currency Future	2400	2113	2400	2113	0.00
31/10/2008	£ / R On 12-December-08	18.30	Call	Currency Future	342	389	342	389	0.00
31/10/2008	£ / R On 12-December-08	18.30	Put	Currency Future	2480	2190	2480	2190	0.00
31/10/2008	£ / R On 12-December-08	18.40	Call	Currency Future	323	367	323	367	0.00
31/10/2008	£ / R On 12-December-08	18.40	Put	Currency Future	2561	2268	2561	2268	0.00
31/10/2008	£ / R On 12-December-08	18.60	Call	Currency Future	288	327	288	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
31/10/2008	£ / R On 12-December-08	18.60	Put	Currency Future	2726	2428	2726	2428	0.00
31/10/2008	£ / R On 12-December-08	18.70	Call	Currency Future	271	308	271	308	0.00
31/10/2008	£ / R On 12-December-08	18.70	Put	Currency Future	2810	2509	2810	2509	0.00
31/10/2008	£ / R On 12-December-08	18.80	Call	Currency Future	256	290	256	290	0.00
31/10/2008	£ / R On 12-December-08	18.80	Put	Currency Future	2894	2591	2894	2591	0.00
31/10/2008	£ / R On 12-December-08	17.85	Call	Currency Future	440	502	440	502	0.00
31/10/2008	£ / R On 12-December-08	17.85	Put	Currency Future	2128	1853	2128	1853	0.00
31/10/2008	£ / R On 12-December-08	18.05	Call	Currency Future	394	449	394	449	0.00
31/10/2008	£ / R On 12-December-08	18.05	Put	Currency Future	2282	2000	2282	2000	0.00
31/10/2008	£ / R On 12-December-08	18.35	Call	Currency Future	332	378	332	378	0.00
31/10/2008	£ / R On 12-December-08	18.35	Put	Currency Future	2521	2229	2521	2229	0.00
31/10/2008	£ / R On 12-December-08	18.55	Call	Currency Future	296	337	296	337	0.00
31/10/2008	£ / R On 12-December-08	18.55	Put	Currency Future	2685	2388	2685	2388	0.00
31/10/2008	£ / R On 12-December-08	18.65	Call	Currency Future	279	317	279	317	0.00
31/10/2008	£ / R On 12-December-08	18.65	Put	Currency Future	2768	2468	2768	2468	0.00
31/10/2008	£ / R On 16-March-09	18.45	Call	Currency Future	737	798	737	798	0.00
31/10/2008	£ / R On 16-March-09	18.45	Put	Currency Future	2694	2421	2694	2421	0.00
31/10/2008	£ / R On 16-March-09	18.85	Call	Currency Future	637	687	637	687	0.00
31/10/2008	£ / R On 16-March-09	18.85	Put	Currency Future	2994	2711	2994	2711	0.00
31/10/2008	£ / R On 16-March-09	18.95	Call	Currency Future	614	662	614	662	0.00
31/10/2008	£ / R On 16-March-09	18.95	Put	Currency Future	3071	2785	3071	2785	0.00
31/10/2008	£ / R On 16-March-09	19.05	Call	Currency Future	591	637	591	637	0.00
31/10/2008	£ / R On 16-March-09	19.05	Put	Currency Future	3148	2861	3148	2861	0.00
31/10/2008	£ / R On 16-March-09	19.15	Call	Currency Future	569	613	569	613	0.00
31/10/2008	£ / R On 16-March-09	19.15	Put	Currency Future	3226	2937	3226	2937	0.00
31/10/2008	£ / R On 16-March-09	19.25	Call	Currency Future	548	590	548	590	0.00
31/10/2008	£ / R On 16-March-09	19.25	Put	Currency Future	3305	3014	3305	3014	0.00
31/10/2008	£ / R On 16-March-09	18.55	Call	Currency Future	711	769	711	769	0.00
31/10/2008	£ / R On 16-March-09	18.55	Put	Currency Future	2768	2492	2768	2492	0.00
31/10/2008	£ / R On 16-March-09	18.95	Call	Currency Future	614	662	614	662	0.00
31/10/2008	£ / R On 16-March-09	18.95	Put	Currency Future	3071	2785	3071	2785	0.00
31/10/2008	£ / R On 16-March-09	19.05	Call	Currency Future	591	637	591	637	0.00
31/10/2008	£ / R On 16-March-09	19.05	Put	Currency Future	3148	2861	3148	2861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-June-09	18.85	Call	Currency Future	928	1010	928	1010	0.00
31/10/2008	£ / R On 12-June-09	18.85	Put	Currency Future	2971	2725	2971	2725	0.00
31/10/2008	£ / R On 12-June-09	19.05	Call	Currency Future	873	951	873	951	0.00
31/10/2008	£ / R On 12-June-09	19.05	Put	Currency Future	3117	2866	3117	2866	0.00
31/10/2008	£ / R On 12-June-09	19.25	Call	Currency Future	822	894	822	894	0.00
31/10/2008	£ / R On 12-June-09	19.25	Put	Currency Future	3265	3010	3265	3010	0.00
31/10/2008	£ / R On 12-June-09	19.35	Call	Currency Future	797	867	797	867	0.00
31/10/2008	£ / R On 12-June-09	19.35	Put	Currency Future	3340	3083	3340	3083	0.00
31/10/2008	£ / R On 12-June-09	19.45	Call	Currency Future	773	841	773	841	0.00
31/10/2008	£ / R On 12-June-09	19.45	Put	Currency Future	3416	3156	3416	3156	0.00
31/10/2008	£ / R On 12-June-09	19.55	Call	Currency Future	749	815	749	815	0.00
31/10/2008	£ / R On 12-June-09	19.55	Put	Currency Future	3493	3231	3493	3231	0.00
31/10/2008	£ / R On 12-June-09	18.90	Call	Currency Future	914	995	914	995	0.00
31/10/2008	£ / R On 12-June-09	18.90	Put	Currency Future	3007	2760	3007	2760	0.00
31/10/2008	£ / R On 12-June-09	19.30	Call	Currency Future	809	881	809	881	0.00
31/10/2008	£ / R On 12-June-09	19.30	Put	Currency Future	3303	3046	3303	3046	0.00
31/10/2008	£ / R On 12-June-09	19.40	Call	Currency Future	785	854	785	854	0.00
31/10/2008	£ / R On 12-June-09	19.40	Put	Currency Future	3378	3119	3378	3119	0.00
31/10/2008	£ / R On 12-December-08	17.25	Call	Currency Future	606	691	606	691	0.00
31/10/2008	£ / R On 12-December-08	17.25	Put	Currency Future	1694	1442	1694	1442	0.00
31/10/2008	£ / R On 12-December-08	17.35	Call	Currency Future	575	656	575	656	0.00
31/10/2008	£ / R On 12-December-08	17.35	Put	Currency Future	1763	1507	1763	1507	0.00
31/10/2008	£ / R On 12-December-08	17.45	Call	Currency Future	546	623	546	623	0.00
31/10/2008	£ / R On 12-December-08	17.45	Put	Currency Future	1834	1574	1834	1574	0.00
31/10/2008	£ / R On 12-December-08	17.55	Call	Currency Future	518	590	518	590	0.00
31/10/2008	£ / R On 12-December-08	17.55	Put	Currency Future	1906	1641	1906	1641	0.00
31/10/2008	£ / R On 12-December-08	16.70	Call	Currency Future	798	897	798	897	0.00
31/10/2008	£ / R On 12-December-08	16.70	Put	Currency Future	1336	1098	1336	1098	0.00
31/10/2008	£ / R On 12-December-08	16.80	Call	Currency Future	760	860	760	860	0.00
31/10/2008	£ / R On 12-December-08	16.80	Put	Currency Future	1398	1161	1398	1161	0.00
31/10/2008	£ / R On 12-December-08	16.90	Call	Currency Future	723	825	723	825	0.00
31/10/2008	£ / R On 12-December-08	16.90	Put	Currency Future	1462	1226	1462	1226	0.00
31/10/2008	£ / R On 12-December-08	17.00	Call	Currency Future	688	785	688	785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	17.00	Put	Currency Future	1526	1286	1526	1286	0.00
31/10/2008	£ / R On 16-March-09	17.60	Call	Currency Future	995	1081	995	1081	0.00
31/10/2008	£ / R On 16-March-09	17.60	Put	Currency Future	2102	1854	2102	1854	0.00
31/10/2008	£ / R On 16-March-09	17.70	Call	Currency Future	962	1044	962	1044	0.00
31/10/2008	£ / R On 16-March-09	17.70	Put	Currency Future	2169	1917	2169	1917	0.00
31/10/2008	£ / R On 16-March-09	17.80	Call	Currency Future	929	1008	929	1008	0.00
31/10/2008	£ / R On 16-March-09	17.80	Put	Currency Future	2236	1981	2236	1981	0.00
31/10/2008	£ / R On 16-March-09	17.90	Call	Currency Future	897	973	897	973	0.00
31/10/2008	£ / R On 16-March-09	17.90	Put	Currency Future	2304	2046	2304	2046	0.00
31/10/2008	£ / R On 16-March-09	18.00	Call	Currency Future	866	939	866	939	0.00
31/10/2008	£ / R On 16-March-09	18.00	Put	Currency Future	2373	2112	2373	2112	0.00
31/10/2008	£ / R On 16-March-09	17.10	Call	Currency Future	1179	1274	1179	1274	0.00
31/10/2008	£ / R On 16-March-09	17.10	Put	Currency Future	1786	1547	1786	1547	0.00
31/10/2008	£ / R On 16-March-09	17.30	Call	Currency Future	1102	1198	1102	1198	0.00
31/10/2008	£ / R On 16-March-09	17.30	Put	Currency Future	1909	1671	1909	1671	0.00
31/10/2008	£ / R On 16-March-09	17.40	Call	Currency Future	1066	1158	1066	1158	0.00
31/10/2008	£ / R On 16-March-09	17.40	Put	Currency Future	1973	1731	1973	1731	0.00
31/10/2008	£ / R On 12-June-09	17.40	Call	Currency Future	1414	1524	1414	1524	0.00
31/10/2008	£ / R On 12-June-09	17.40	Put	Currency Future	2008	1789	2008	1789	0.00
31/10/2008	£ / R On 12-June-09	17.60	Call	Currency Future	1337	1453	1337	1453	0.00
31/10/2008	£ / R On 12-June-09	17.60	Put	Currency Future	2130	1918	2130	1918	0.00
31/10/2008	£ / R On 12-June-09	17.70	Call	Currency Future	1299	1412	1299	1412	0.00
31/10/2008	£ / R On 12-June-09	17.70	Put	Currency Future	2193	1978	2193	1978	0.00
31/10/2008	£ / R On 12-June-09	17.90	Call	Currency Future	1227	1334	1227	1334	0.00
31/10/2008	£ / R On 12-June-09	17.90	Put	Currency Future	2321	2099	2321	2099	0.00
31/10/2008	£ / R On 12-June-09	18.00	Call	Currency Future	1192	1296	1192	1296	0.00
31/10/2008	£ / R On 12-June-09	18.00	Put	Currency Future	2386	2162	2386	2162	0.00
31/10/2008	£ / R On 12-June-09	18.10	Call	Currency Future	1158	1260	1158	1260	0.00
31/10/2008	£ / R On 12-June-09	18.10	Put	Currency Future	2452	2225	2452	2225	0.00
31/10/2008	£ / R On 12-June-09	18.20	Call	Currency Future	1125	1224	1125	1224	0.00
31/10/2008	£ / R On 12-June-09	18.20	Put	Currency Future	2518	2289	2518	2289	0.00
31/10/2008	£ / R On 12-December-08	16.70	Call	Currency Future	798	897	798	897	0.00
31/10/2008	£ / R On 12-December-08	16.70	Put	Currency Future	1336	1098	1336	1098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 12-December-08	16.80	Call	Currency Future	760	860	760	860	0.00
31/10/2008	£ / R On 12-December-08	16.80	Put	Currency Future	1398	1161	1398	1161	0.00
31/10/2008	£ / R On 12-December-08	17.10	Call	Currency Future	654	746	654	746	0.00
31/10/2008	£ / R On 12-December-08	17.10	Put	Currency Future	1592	1347	1592	1347	0.00
31/10/2008	£ / R On 12-December-08	17.20	Call	Currency Future	621	709	621	709	0.00
31/10/2008	£ / R On 12-December-08	17.20	Put	Currency Future	1660	1410	1660	1410	0.00
31/10/2008	£ / R On 12-December-08	17.30	Call	Currency Future	590	673	590	673	0.00
31/10/2008	£ / R On 12-December-08	17.30	Put	Currency Future	1729	1474	1729	1474	0.00
31/10/2008	£ / R On 16-March-09	16.80	Call	Currency Future	1294	1385	1294	1385	0.00
31/10/2008	£ / R On 16-March-09	16.80	Put	Currency Future	1601	1358	1601	1358	0.00
31/10/2008	£ / R On 16-March-09	16.90	Call	Currency Future	1259	1347	1259	1347	0.00
31/10/2008	£ / R On 16-March-09	16.90	Put	Currency Future	1666	1420	1666	1420	0.00
31/10/2008	£ / R On 16-March-09	17.00	Call	Currency Future	1218	1309	1218	1309	0.00
31/10/2008	£ / R On 16-March-09	17.00	Put	Currency Future	1725	1483	1725	1483	0.00
31/10/2008	£ / R On 16-March-09	17.10	Call	Currency Future	1179	1274	1179	1274	0.00
31/10/2008	£ / R On 16-March-09	17.10	Put	Currency Future	1786	1547	1786	1547	0.00
31/10/2008	£ / R On 16-March-09	17.60	Call	Currency Future	995	1081	995	1081	0.00
31/10/2008	£ / R On 16-March-09	17.60	Put	Currency Future	2102	1854	2102	1854	0.00
31/10/2008	£ / R On 12-June-09	17.10	Call	Currency Future	1529	1632	1529	1632	0.00
31/10/2008	£ / R On 12-June-09	17.10	Put	Currency Future	1822	1597	1822	1597	0.00
31/10/2008	£ / R On 12-June-09	17.20	Call	Currency Future	1495	1595	1495	1595	0.00
31/10/2008	£ / R On 12-June-09	17.20	Put	Currency Future	1889	1660	1889	1660	0.00
31/10/2008	£ / R On 12-June-09	17.30	Call	Currency Future	1454	1559	1454	1559	0.00
31/10/2008	£ / R On 12-June-09	17.30	Put	Currency Future	1948	1724	1948	1724	0.00
31/10/2008	£ / R On 12-June-09	17.40	Call	Currency Future	1414	1524	1414	1524	0.00
31/10/2008	£ / R On 12-June-09	17.40	Put	Currency Future	2008	1789	2008	1789	0.00
31/10/2008	£ / R On 12-June-09	17.90	Call	Currency Future	1227	1334	1227	1334	0.00
31/10/2008	£ / R On 12-June-09	17.90	Put	Currency Future	2321	2099	2321	2099	0.00
31/10/2008	£ / R On 12-December-08	16.55	Call	Currency Future	858	956	858	956	0.00
31/10/2008	£ / R On 12-December-08	16.55	Put	Currency Future	1246	1007	1246	1007	0.00
31/10/2008	£ / R On 16-March-09	16.35	Call	Currency Future	1463	1573	1463	1573	0.00
31/10/2008	£ / R On 16-March-09	16.35	Put	Currency Future	1320	1097	1320	1097	0.00
31/10/2008	£ / R On 16-March-09	16.85	Call	Currency Future	1276	1366	1276	1366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	£ / R On 16-March-09	16.85	Put	Currency Future	1633	1389	1633	1389	0.00
31/10/2008	£ / R On 12-June-09	16.65	Call	Currency Future	1694	1821	1694	1821	0.00
31/10/2008	£ / R On 12-June-09	16.65	Put	Currency Future	1537	1336	1537	1336	0.00
31/10/2008	£ / R On 12-June-09	17.15	Call	Currency Future	1512	1613	1512	1613	0.00
31/10/2008	£ / R On 12-June-09	17.15	Put	Currency Future	1855	1628	1855	1628	0.00
31/10/2008	£ / R On 12-December-08	16.60	Call	Currency Future	837	936	837	936	0.00
31/10/2008	£ / R On 12-December-08	16.60	Put	Currency Future	1276	1037	1276	1037	0.00
31/10/2008	£ / R On 16-March-09	16.90	Call	Currency Future	1259	1347	1259	1347	0.00
31/10/2008	£ / R On 16-March-09	16.90	Put	Currency Future	1666	1420	1666	1420	0.00
31/10/2008	£ / R On 12-June-09	17.05	Call	Currency Future	1546	1651	1546	1651	0.00
31/10/2008	£ / R On 12-June-09	17.05	Put	Currency Future	1790	1566	1790	1566	0.00
31/10/2008	£ / R On 12-June-09	17.35	Call	Currency Future	1434	1541	1434	1541	0.00
31/10/2008	£ / R On 12-June-09	17.35	Put	Currency Future	1978	1756	1978	1756	0.00
31/10/2008	£ / R On 12-June-09	17.55	Call	Currency Future	1356	1473	1356	1473	0.00
31/10/2008	£ / R On 12-June-09	17.55	Put	Currency Future	2099	1888	2099	1888	0.00
31/10/2008	£ / R On 12-December-08	15.75	Call	Currency Future	1185	0	1185	0	0.00
31/10/2008	£ / R On 12-December-08	15.75	Put	Currency Future	774	0	774	0	0.00
31/10/2008	£ / R On 12-December-08	15.85	Call	Currency Future	1139	0	1139	0	0.00
31/10/2008	£ / R On 12-December-08	15.85	Put	Currency Future	828	0	828	0	0.00
31/10/2008	£ / R On 12-December-08	16.05	Call	Currency Future	1053	0	1053	0	0.00
31/10/2008	£ / R On 12-December-08	16.05	Put	Currency Future	942	0	942	0	0.00
31/10/2008	€ / R On 16-March-09			Currency Future	13.0800	13.3482	13.0799	13.3482	15,101.00
31/10/2008	€ / R On 12-June-09			Currency Future	13.3500	13.6149	13.3514	13.6149	50.00
31/10/2008	€ / R On 12-December-08			Currency Future	12.7900	13.0545	12.7906	13.0545	79,678.00
31/10/2008	€ / R On 16-March-09	13.35	Call	Currency Future	984	1060	984	1060	0.00
31/10/2008	€ / R On 16-March-09	13.35	Put	Currency Future	1254	1062	1254	1062	0.00
31/10/2008	€ / R On 12-June-09	13.60	Call	Currency Future	1170	1260	1170	1260	0.00
31/10/2008	€ / R On 12-June-09	13.60	Put	Currency Future	1418	1245	1418	1245	0.00
31/10/2008	€ / R On 12-December-08	13.05	Call	Currency Future	674	741	674	741	0.00
31/10/2008	€ / R On 12-December-08	13.05	Put	Currency Future	933	737	933	737	0.00
31/10/2008	€ / R On 12-June-09	13.65	Call	Currency Future	1153	1241	1153	1241	0.00
31/10/2008	€ / R On 12-June-09	13.65	Put	Currency Future	1452	1276	1452	1276	0.00
31/10/2008	€ / R On 16-March-09	13.80	Call	Currency Future	843	904	843	904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 16-March-09	13.80	Put	Currency Future	1563	1355	1563	1355	0.00
31/10/2008	€ / R On 12-June-09	14.10	Call	Currency Future	986	1081	986	1081	0.00
31/10/2008	€ / R On 12-June-09	14.10	Put	Currency Future	1735	1566	1735	1566	0.00
31/10/2008	€ / R On 12-December-08	13.50	Call	Currency Future	532	580	532	580	0.00
31/10/2008	€ / R On 12-December-08	13.50	Put	Currency Future	1242	1025	1242	1025	0.00
31/10/2008	€ / R On 16-March-09	14.15	Call	Currency Future	751	801	751	801	0.00
31/10/2008	€ / R On 16-March-09	14.15	Put	Currency Future	1821	1603	1821	1603	0.00
31/10/2008	€ / R On 12-June-09	14.50	Call	Currency Future	849	932	849	932	0.00
31/10/2008	€ / R On 12-June-09	14.50	Put	Currency Future	1997	1817	1997	1817	0.00
31/10/2008	€ / R On 12-December-08	13.80	Call	Currency Future	456	493	456	493	0.00
31/10/2008	€ / R On 12-December-08	13.80	Put	Currency Future	1466	1239	1466	1239	0.00
31/10/2008	€ / R On 16-March-09	14.55	Call	Currency Future	661	701	661	701	0.00
31/10/2008	€ / R On 16-March-09	14.55	Put	Currency Future	2131	1903	2131	1903	0.00
31/10/2008	€ / R On 12-June-09	14.90	Call	Currency Future	728	800	728	800	0.00
31/10/2008	€ / R On 12-June-09	14.90	Put	Currency Future	2276	2085	2276	2085	0.00
31/10/2008	€ / R On 12-December-08	14.20	Call	Currency Future	373	400	373	400	0.00
31/10/2008	€ / R On 12-December-08	14.20	Put	Currency Future	1783	1545	1783	1545	0.00
31/10/2008	€ / R On 16-March-09	14.90	Call	Currency Future	594	627	594	627	0.00
31/10/2008	€ / R On 16-March-09	14.90	Put	Currency Future	2414	2179	2414	2179	0.00
31/10/2008	€ / R On 12-June-09	15.20	Call	Currency Future	647	712	647	712	0.00
31/10/2008	€ / R On 12-June-09	15.20	Put	Currency Future	2496	2297	2496	2297	0.00
31/10/2008	€ / R On 12-December-08	14.55	Call	Currency Future	314	335	314	335	0.00
31/10/2008	€ / R On 12-December-08	14.55	Put	Currency Future	2073	1830	2073	1830	0.00
31/10/2008	€ / R On 16-March-09	14.45	Call	Currency Future	682	724	682	724	0.00
31/10/2008	€ / R On 16-March-09	14.45	Put	Currency Future	2052	1826	2052	1826	0.00
31/10/2008	€ / R On 12-June-09	14.70	Call	Currency Future	786	864	786	864	0.00
31/10/2008	€ / R On 12-June-09	14.70	Put	Currency Future	2135	1949	2135	1949	0.00
31/10/2008	€ / R On 12-December-08	11.50	Call	Currency Future	1505	1687	1505	1687	0.00
31/10/2008	€ / R On 12-December-08	11.50	Put	Currency Future	215	132	215	132	0.00
31/10/2008	€ / R On 12-December-08	14.15	Call	Currency Future	383	410	383	410	0.00
31/10/2008	€ / R On 12-December-08	14.15	Put	Currency Future	1742	1506	1742	1506	0.00
31/10/2008	€ / R On 16-March-09	14.05	Call	Currency Future	776	829	776	829	0.00
31/10/2008	€ / R On 16-March-09	14.05	Put	Currency Future	1746	1530	1746	1530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-June-09	14.30	Call	Currency Future	915	1004	915	1004	0.00
31/10/2008	€ / R On 12-June-09	14.30	Put	Currency Future	1864	1689	1864	1689	0.00
31/10/2008	€ / R On 16-March-09	14.00	Call	Currency Future	789	843	789	843	0.00
31/10/2008	€ / R On 16-March-09	14.00	Put	Currency Future	1709	1495	1709	1495	0.00
31/10/2008	€ / R On 12-June-09	14.20	Call	Currency Future	950	1042	950	1042	0.00
31/10/2008	€ / R On 12-June-09	14.20	Put	Currency Future	1799	1627	1799	1627	0.00
31/10/2008	€ / R On 12-December-08	13.65	Call	Currency Future	492	535	492	535	0.00
31/10/2008	€ / R On 12-December-08	13.65	Put	Currency Future	1352	1130	1352	1130	0.00
31/10/2008	€ / R On 16-March-09	14.40	Call	Currency Future	693	737	693	737	0.00
31/10/2008	€ / R On 16-March-09	14.40	Put	Currency Future	2013	1788	2013	1788	0.00
31/10/2008	€ / R On 12-June-09	14.65	Call	Currency Future	802	881	802	881	0.00
31/10/2008	€ / R On 12-June-09	14.65	Put	Currency Future	2100	1916	2100	1916	0.00
31/10/2008	€ / R On 12-December-08	14.10	Call	Currency Future	392	421	392	421	0.00
31/10/2008	€ / R On 12-December-08	14.10	Put	Currency Future	1702	1467	1702	1467	0.00
31/10/2008	€ / R On 16-March-09	12.20	Call	Currency Future	1472	1610	1472	1610	200.00
31/10/2008	€ / R On 16-March-09	12.20	Put	Currency Future	592	462	592	462	0.00
31/10/2008	€ / R On 16-March-09	13.25	Call	Currency Future	1019	1097	1019	1097	0.00
31/10/2008	€ / R On 16-March-09	13.25	Put	Currency Future	1189	999	1189	999	0.00
31/10/2008	€ / R On 12-June-09	13.50	Call	Currency Future	1204	1298	1204	1298	0.00
31/10/2008	€ / R On 12-June-09	13.50	Put	Currency Future	1353	1183	1353	1183	0.00
31/10/2008	€ / R On 12-December-08	13.00	Call	Currency Future	692	762	692	762	0.00
31/10/2008	€ / R On 12-December-08	13.00	Put	Currency Future	901	707	901	707	0.00
31/10/2008	€ / R On 16-March-09	12.70	Call	Currency Future	1232	1334	1232	1334	0.00
31/10/2008	€ / R On 16-March-09	12.70	Put	Currency Future	852	686	852	686	0.00
31/10/2008	€ / R On 12-June-09	12.90	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	12.90	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-December-08	12.40	Call	Currency Future	949	1056	949	1056	0.00
31/10/2008	€ / R On 12-December-08	12.40	Put	Currency Future	558	402	558	402	0.00
31/10/2008	€ / R On 16-March-09	12.95	Call	Currency Future	1130	1220	1130	1220	0.00
31/10/2008	€ / R On 16-March-09	12.95	Put	Currency Future	1000	822	1000	822	0.00
31/10/2008	€ / R On 12-June-09	13.15	Call	Currency Future	1336	1443	1336	1443	0.00
31/10/2008	€ / R On 12-June-09	13.15	Put	Currency Future	1134	978	1134	978	0.00
31/10/2008	€ / R On 12-December-08	12.65	Call	Currency Future	832	923	832	923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	12.65	Put	Currency Future	692	518	692	518	0.00
31/10/2008	€ / R On 16-March-09	13.10	Call	Currency Future	1074	1157	1074	1157	0.00
31/10/2008	€ / R On 16-March-09	13.10	Put	Currency Future	1094	908	1094	908	0.00
31/10/2008	€ / R On 12-June-09	13.35	Call	Currency Future	1258	1358	1258	1358	0.00
31/10/2008	€ / R On 12-June-09	13.35	Put	Currency Future	1257	1093	1257	1093	0.00
31/10/2008	€ / R On 12-December-08	12.85	Call	Currency Future	749	827	749	827	0.00
31/10/2008	€ / R On 12-December-08	12.85	Put	Currency Future	808	623	808	623	0.00
31/10/2008	€ / R On 16-March-09	12.85	Call	Currency Future	1170	1264	1170	1264	0.00
31/10/2008	€ / R On 16-March-09	12.85	Put	Currency Future	940	766	940	766	0.00
31/10/2008	€ / R On 12-June-09	13.10	Call	Currency Future	1356	1469	1356	1469	0.00
31/10/2008	€ / R On 12-June-09	13.10	Put	Currency Future	1105	954	1105	954	0.00
31/10/2008	€ / R On 12-December-08	12.60	Call	Currency Future	854	948	854	948	0.00
31/10/2008	€ / R On 12-December-08	12.60	Put	Currency Future	664	494	664	494	0.00
31/10/2008	€ / R On 16-March-09	12.50	Call	Currency Future	1321	1436	1321	1436	0.00
31/10/2008	€ / R On 16-March-09	12.50	Put	Currency Future	741	587	741	587	0.00
31/10/2008	€ / R On 12-June-09	12.75	Call	Currency Future	1520	1661	1520	1661	0.00
31/10/2008	€ / R On 12-June-09	12.75	Put	Currency Future	918	796	918	796	0.00
31/10/2008	€ / R On 12-December-08	12.25	Call	Currency Future	1025	1144	1025	1144	0.00
31/10/2008	€ / R On 12-December-08	12.25	Put	Currency Future	485	339	485	339	0.00
31/10/2008	€ / R On 16-March-09	12.10	Call	Currency Future	1528	1672	1528	1672	0.00
31/10/2008	€ / R On 16-March-09	12.10	Put	Currency Future	548	424	548	424	0.00
31/10/2008	€ / R On 12-June-09	12.30	Call	Currency Future	1774	1932	1774	1932	0.00
31/10/2008	€ / R On 12-June-09	12.30	Put	Currency Future	722	617	722	617	0.00
31/10/2008	€ / R On 12-December-08	11.85	Call	Currency Future	1262	1417	1262	1417	0.00
31/10/2008	€ / R On 12-December-08	11.85	Put	Currency Future	321	213	321	213	0.00
31/10/2008	€ / R On 16-March-09	12.10	Call	Currency Future	1528	1672	1528	1672	0.00
31/10/2008	€ / R On 16-March-09	12.10	Put	Currency Future	548	424	548	424	0.00
31/10/2008	€ / R On 12-June-09	12.35	Call	Currency Future	1744	1900	1744	1900	0.00
31/10/2008	€ / R On 12-June-09	12.35	Put	Currency Future	743	635	743	635	0.00
31/10/2008	€ / R On 12-December-08	11.90	Call	Currency Future	1229	1381	1229	1381	0.00
31/10/2008	€ / R On 12-December-08	11.90	Put	Currency Future	338	227	338	227	0.00
31/10/2008	€ / R On 16-March-09	12.05	Call	Currency Future	1557	1704	1557	1704	0.00
31/10/2008	€ / R On 16-March-09	12.05	Put	Currency Future	527	406	527	406	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-June-09	12.25	Call	Currency Future	1804	1964	1804	1964	0.00
31/10/2008	€ / R On 12-June-09	12.25	Put	Currency Future	702	599	702	599	0.00
31/10/2008	€ / R On 12-December-08	11.80	Call	Currency Future	1295	1454	1295	1454	0.00
31/10/2008	€ / R On 12-December-08	11.80	Put	Currency Future	304	200	304	200	0.00
31/10/2008	€ / R On 16-March-09	12.15	Call	Currency Future	1500	1641	1500	1641	0.00
31/10/2008	€ / R On 16-March-09	12.15	Put	Currency Future	570	443	570	443	0.00
31/10/2008	€ / R On 12-June-09	12.35	Call	Currency Future	1744	1900	1744	1900	0.00
31/10/2008	€ / R On 12-June-09	12.35	Put	Currency Future	743	635	743	635	0.00
31/10/2008	€ / R On 12-December-08	11.90	Call	Currency Future	1229	1381	1229	1381	0.00
31/10/2008	€ / R On 12-December-08	11.90	Put	Currency Future	338	227	338	227	0.00
31/10/2008	€ / R On 16-March-09	12.35	Call	Currency Future	1393	1521	1393	1521	0.00
31/10/2008	€ / R On 16-March-09	12.35	Put	Currency Future	663	523	663	523	0.00
31/10/2008	€ / R On 12-June-09	12.55	Call	Currency Future	1629	1778	1629	1778	0.00
31/10/2008	€ / R On 12-June-09	12.55	Put	Currency Future	828	713	828	713	0.00
31/10/2008	€ / R On 12-December-08	12.10	Call	Currency Future	1108	1242	1108	1242	0.00
31/10/2008	€ / R On 12-December-08	12.10	Put	Currency Future	417	287	417	287	0.00
31/10/2008	€ / R On 16-March-09	12.30	Call	Currency Future	1418	1550	1418	1550	0.00
31/10/2008	€ / R On 16-March-09	12.30	Put	Currency Future	638	502	638	502	0.00
31/10/2008	€ / R On 12-June-09	12.50	Call	Currency Future	1658	1808	1658	1808	0.00
31/10/2008	€ / R On 12-June-09	12.50	Put	Currency Future	806	693	806	693	0.00
31/10/2008	€ / R On 12-December-08	12.05	Call	Currency Future	1136	1276	1136	1276	0.00
31/10/2008	€ / R On 12-December-08	12.05	Put	Currency Future	396	271	396	271	0.00
31/10/2008	€ / R On 12-December-08	12.15	Call	Currency Future	1080	1209	1080	1209	0.00
31/10/2008	€ / R On 12-December-08	12.15	Put	Currency Future	439	304	439	304	0.00
31/10/2008	€ / R On 16-March-09	12.45	Call	Currency Future	1345	1464	1345	1464	0.00
31/10/2008	€ / R On 16-March-09	12.45	Put	Currency Future	715	565	715	565	0.00
31/10/2008	€ / R On 12-June-09	12.65	Call	Currency Future	1574	1719	1574	1719	0.00
31/10/2008	€ / R On 12-June-09	12.65	Put	Currency Future	872	754	872	754	0.00
31/10/2008	€ / R On 16-March-09	11.90	Call	Currency Future	1646	1802	1646	1802	0.00
31/10/2008	€ / R On 16-March-09	11.90	Put	Currency Future	466	354	466	354	0.00
31/10/2008	€ / R On 12-June-09	12.05	Call	Currency Future	1927	2094	1927	2094	0.00
31/10/2008	€ / R On 12-June-09	12.05	Put	Currency Future	626	529	626	529	0.00
31/10/2008	€ / R On 12-December-08	11.70	Call	Currency Future	1363	1529	1363	1529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	11.70	Put	Currency Future	272	175	272	175	0.00
31/10/2008	€ / R On 16-March-09	12.25	Call	Currency Future	1445	1580	1445	1580	0.00
31/10/2008	€ / R On 16-March-09	12.25	Put	Currency Future	615	482	615	482	0.00
31/10/2008	€ / R On 12-June-09	12.45	Call	Currency Future	1686	1838	1686	1838	0.00
31/10/2008	€ / R On 12-June-09	12.45	Put	Currency Future	785	673	785	673	0.00
31/10/2008	€ / R On 16-March-09	12.00	Call	Currency Future	1586	1736	1586	1736	0.00
31/10/2008	€ / R On 16-March-09	12.00	Put	Currency Future	506	388	506	388	0.00
31/10/2008	€ / R On 12-June-09	12.20	Call	Currency Future	1834	1996	1834	1996	0.00
31/10/2008	€ / R On 12-June-09	12.20	Put	Currency Future	683	581	683	581	0.00
31/10/2008	€ / R On 12-December-08	11.75	Call	Currency Future	1328	1491	1328	1491	0.00
31/10/2008	€ / R On 12-December-08	11.75	Put	Currency Future	288	187	288	187	0.00
31/10/2008	€ / R On 12-June-09	12.10	Call	Currency Future	1896	2061	1896	2061	0.00
31/10/2008	€ / R On 12-June-09	12.10	Put	Currency Future	644	546	644	546	0.00
31/10/2008	€ / R On 12-June-09	12.15	Call	Currency Future	1865	2028	1865	2028	0.00
31/10/2008	€ / R On 12-June-09	12.15	Put	Currency Future	663	563	663	563	0.00
31/10/2008	€ / R On 12-December-08	11.65	Call	Currency Future	1397	1568	1397	1568	0.00
31/10/2008	€ / R On 12-December-08	11.65	Put	Currency Future	257	163	257	163	0.00
31/10/2008	€ / R On 12-December-08	11.55	Call	Currency Future	1469	1646	1469	1646	0.00
31/10/2008	€ / R On 12-December-08	11.55	Put	Currency Future	228	142	228	142	0.00
31/10/2008	€ / R On 12-December-08	11.30	Call	Currency Future	1657	1855	1657	1855	0.00
31/10/2008	€ / R On 12-December-08	11.30	Put	Currency Future	166	101	166	101	0.00
31/10/2008	€ / R On 12-December-08	11.40	Call	Currency Future	1580	1769	1580	1769	0.00
31/10/2008	€ / R On 12-December-08	11.40	Put	Currency Future	189	115	189	115	0.00
31/10/2008	€ / R On 12-December-08	11.60	Call	Currency Future	1433	1607	1433	1607	0.00
31/10/2008	€ / R On 12-December-08	11.60	Put	Currency Future	242	152	242	152	0.00
31/10/2008	€ / R On 12-December-08	12.00	Call	Currency Future	1166	1310	1166	1310	0.00
31/10/2008	€ / R On 12-December-08	12.00	Put	Currency Future	375	256	375	256	0.00
31/10/2008	€ / R On 12-December-08	11.35	Call	Currency Future	1618	1812	1618	1812	0.00
31/10/2008	€ / R On 12-December-08	11.35	Put	Currency Future	177	108	177	108	0.00
31/10/2008	€ / R On 12-December-08	11.45	Call	Currency Future	1542	1727	1542	1727	0.00
31/10/2008	€ / R On 12-December-08	11.45	Put	Currency Future	202	123	202	123	0.00
31/10/2008	€ / R On 12-December-08	11.85	Call	Currency Future	1262	1417	1262	1417	0.00
31/10/2008	€ / R On 12-December-08	11.85	Put	Currency Future	321	213	321	213	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	11.95	Call	Currency Future	1197	1345	1197	1345	0.00
31/10/2008	€ / R On 12-December-08	11.95	Put	Currency Future	356	241	356	241	0.00
31/10/2008	€ / R On 16-March-09	11.50	Call	Currency Future	1905	2088	1905	2088	0.00
31/10/2008	€ / R On 16-March-09	11.50	Put	Currency Future	325	240	325	240	0.00
31/10/2008	€ / R On 16-March-09	11.60	Call	Currency Future	1837	2014	1837	2014	0.00
31/10/2008	€ / R On 16-March-09	11.60	Put	Currency Future	357	265	357	265	0.00
31/10/2008	€ / R On 16-March-09	11.70	Call	Currency Future	1771	1940	1771	1940	0.00
31/10/2008	€ / R On 16-March-09	11.70	Put	Currency Future	392	292	392	292	0.00
31/10/2008	€ / R On 16-March-09	11.80	Call	Currency Future	1708	1870	1708	1870	0.00
31/10/2008	€ / R On 16-March-09	11.80	Put	Currency Future	428	322	428	322	0.00
31/10/2008	€ / R On 16-March-09	12.30	Call	Currency Future	1418	1550	1418	1550	0.00
31/10/2008	€ / R On 16-March-09	12.30	Put	Currency Future	638	502	638	502	0.00
31/10/2008	€ / R On 16-March-09	11.55	Call	Currency Future	1871	2051	1871	2051	0.00
31/10/2008	€ / R On 16-March-09	11.55	Put	Currency Future	341	253	341	253	0.00
31/10/2008	€ / R On 16-March-09	11.65	Call	Currency Future	1804	1977	1804	1977	0.00
31/10/2008	€ / R On 16-March-09	11.65	Put	Currency Future	374	279	374	279	0.00
31/10/2008	€ / R On 16-March-09	11.75	Call	Currency Future	1739	1904	1739	1904	0.00
31/10/2008	€ / R On 16-March-09	11.75	Put	Currency Future	409	306	409	306	0.00
31/10/2008	€ / R On 16-March-09	11.85	Call	Currency Future	1677	1836	1677	1836	0.00
31/10/2008	€ / R On 16-March-09	11.85	Put	Currency Future	447	338	447	338	0.00
31/10/2008	€ / R On 16-March-09	11.95	Call	Currency Future	1616	1769	1616	1769	0.00
31/10/2008	€ / R On 16-March-09	11.95	Put	Currency Future	486	371	486	371	0.00
31/10/2008	€ / R On 16-March-09	12.05	Call	Currency Future	1557	1704	1557	1704	0.00
31/10/2008	€ / R On 16-March-09	12.05	Put	Currency Future	527	406	527	406	0.00
31/10/2008	€ / R On 12-June-09	11.70	Call	Currency Future	2156	2336	2156	2336	0.00
31/10/2008	€ / R On 12-June-09	11.70	Put	Currency Future	504	421	504	421	0.00
31/10/2008	€ / R On 12-June-09	11.80	Call	Currency Future	2089	2265	2089	2265	0.00
31/10/2008	€ / R On 12-June-09	11.80	Put	Currency Future	537	450	537	450	0.00
31/10/2008	€ / R On 12-June-09	11.90	Call	Currency Future	2023	2196	2023	2196	0.00
31/10/2008	€ / R On 12-June-09	11.90	Put	Currency Future	572	481	572	481	0.00
31/10/2008	€ / R On 12-June-09	12.00	Call	Currency Future	1959	2128	1959	2128	0.00
31/10/2008	€ / R On 12-June-09	12.00	Put	Currency Future	607	513	607	513	0.00
31/10/2008	€ / R On 12-June-09	12.40	Call	Currency Future	1715	1869	1715	1869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-June-09	12.40	Put	Currency Future	764	654	764	654	0.00
31/10/2008	€ / R On 12-June-09	11.75	Call	Currency Future	2122	2300	2122	2300	0.00
31/10/2008	€ / R On 12-June-09	11.75	Put	Currency Future	521	435	521	435	0.00
31/10/2008	€ / R On 12-June-09	11.85	Call	Currency Future	2056	2230	2056	2230	0.00
31/10/2008	€ / R On 12-June-09	11.85	Put	Currency Future	554	465	554	465	0.00
31/10/2008	€ / R On 12-June-09	11.95	Call	Currency Future	1991	2162	1991	2162	0.00
31/10/2008	€ / R On 12-June-09	11.95	Put	Currency Future	589	497	589	497	0.00
31/10/2008	€ / R On 12-June-09	12.55	Call	Currency Future	1629	1778	1629	1778	0.00
31/10/2008	€ / R On 12-June-09	12.55	Put	Currency Future	828	713	828	713	0.00
31/10/2008	€ / R On 12-December-08	12.20	Call	Currency Future	1052	1176	1052	1176	0.00
31/10/2008	€ / R On 12-December-08	12.20	Put	Currency Future	462	321	462	321	0.00
31/10/2008	€ / R On 12-December-08	12.30	Call	Currency Future	999	1114	999	1114	0.00
31/10/2008	€ / R On 12-December-08	12.30	Put	Currency Future	509	359	509	359	0.00
31/10/2008	€ / R On 16-March-09	11.80	Call	Currency Future	1708	1870	1708	1870	0.00
31/10/2008	€ / R On 16-March-09	11.80	Put	Currency Future	428	322	428	322	0.00
31/10/2008	€ / R On 16-March-09	12.40	Call	Currency Future	1369	1492	1369	1492	0.00
31/10/2008	€ / R On 16-March-09	12.40	Put	Currency Future	689	544	689	544	0.00
31/10/2008	€ / R On 12-June-09	12.10	Call	Currency Future	1896	2061	1896	2061	0.00
31/10/2008	€ / R On 12-June-09	12.10	Put	Currency Future	644	546	644	546	0.00
31/10/2008	€ / R On 12-June-09	12.60	Call	Currency Future	1601	1748	1601	1748	0.00
31/10/2008	€ / R On 12-June-09	12.60	Put	Currency Future	850	733	850	733	0.00
31/10/2008	€ / R On 12-June-09	12.70	Call	Currency Future	1547	1689	1547	1689	0.00
31/10/2008	€ / R On 12-June-09	12.70	Put	Currency Future	895	775	895	775	0.00
31/10/2008	€ / R On 12-December-08	12.35	Call	Currency Future	974	1085	974	1085	0.00
31/10/2008	€ / R On 12-December-08	12.35	Put	Currency Future	533	380	533	380	0.00
31/10/2008	€ / R On 12-December-08	12.45	Call	Currency Future	924	1028	924	1028	0.00
31/10/2008	€ / R On 12-December-08	12.45	Put	Currency Future	584	424	584	424	0.00
31/10/2008	€ / R On 16-March-09	12.15	Call	Currency Future	1500	1641	1500	1641	0.00
31/10/2008	€ / R On 16-March-09	12.15	Put	Currency Future	570	443	570	443	0.00
31/10/2008	€ / R On 16-March-09	12.55	Call	Currency Future	1298	1408	1298	1408	0.00
31/10/2008	€ / R On 16-March-09	12.55	Put	Currency Future	768	610	768	610	0.00
31/10/2008	€ / R On 16-March-09	12.65	Call	Currency Future	1254	1358	1254	1358	0.00
31/10/2008	€ / R On 16-March-09	12.65	Put	Currency Future	824	660	824	660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	11.30	Call	Currency Future	1657	1855	1657	1855	0.00
31/10/2008	€ / R On 12-December-08	11.30	Put	Currency Future	166	101	166	101	0.00
31/10/2008	€ / R On 12-December-08	11.40	Call	Currency Future	1580	1769	1580	1769	0.00
31/10/2008	€ / R On 12-December-08	11.40	Put	Currency Future	189	115	189	115	0.00
31/10/2008	€ / R On 12-December-08	11.80	Call	Currency Future	1295	1454	1295	1454	0.00
31/10/2008	€ / R On 12-December-08	11.80	Put	Currency Future	304	200	304	200	0.00
31/10/2008	€ / R On 12-June-09	12.05	Call	Currency Future	1927	2094	1927	2094	0.00
31/10/2008	€ / R On 12-June-09	12.05	Put	Currency Future	626	529	626	529	0.00
31/10/2008	€ / R On 12-June-09	12.15	Call	Currency Future	1865	2028	1865	2028	0.00
31/10/2008	€ / R On 12-June-09	12.15	Put	Currency Future	663	563	663	563	0.00
31/10/2008	€ / R On 12-June-09	12.85	Call	Currency Future	1467	1604	1467	1604	0.00
31/10/2008	€ / R On 12-June-09	12.85	Put	Currency Future	966	839	966	839	0.00
31/10/2008	€ / R On 12-June-09	11.65	Call	Currency Future	2190	2372	2190	2372	0.00
31/10/2008	€ / R On 12-June-09	11.65	Put	Currency Future	488	407	488	407	0.00
31/10/2008	€ / R On 12-June-09	11.85	Call	Currency Future	2056	2230	2056	2230	0.00
31/10/2008	€ / R On 12-June-09	11.85	Put	Currency Future	554	465	554	465	0.00
31/10/2008	€ / R On 12-December-08	12.35	Call	Currency Future	974	1085	974	1085	0.00
31/10/2008	€ / R On 12-December-08	12.35	Put	Currency Future	533	380	533	380	0.00
31/10/2008	€ / R On 12-December-08	12.55	Call	Currency Future	877	974	877	974	0.00
31/10/2008	€ / R On 12-December-08	12.55	Put	Currency Future	636	470	636	470	0.00
31/10/2008	€ / R On 16-March-09	12.55	Call	Currency Future	1298	1408	1298	1408	0.00
31/10/2008	€ / R On 16-March-09	12.55	Put	Currency Future	768	610	768	610	0.00
31/10/2008	€ / R On 16-March-09	12.65	Call	Currency Future	1254	1358	1254	1358	0.00
31/10/2008	€ / R On 16-March-09	12.65	Put	Currency Future	824	660	824	660	0.00
31/10/2008	€ / R On 16-March-09	12.75	Call	Currency Future	1211	1310	1211	1310	0.00
31/10/2008	€ / R On 16-March-09	12.75	Put	Currency Future	881	712	881	712	0.00
31/10/2008	€ / R On 12-June-09	12.65	Call	Currency Future	1574	1719	1574	1719	0.00
31/10/2008	€ / R On 12-June-09	12.65	Put	Currency Future	872	754	872	754	0.00
31/10/2008	€ / R On 12-June-09	12.95	Call	Currency Future	1416	1549	1416	1549	0.00
31/10/2008	€ / R On 12-June-09	12.95	Put	Currency Future	1014	884	1014	884	0.00
31/10/2008	€ / R On 12-June-09	13.05	Call	Currency Future	1377	1495	1377	1495	0.00
31/10/2008	€ / R On 12-June-09	13.05	Put	Currency Future	1075	931	1075	931	0.00
31/10/2008	€ / R On 12-June-09	12.85	Call	Currency Future	1467	1604	1467	1604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-June-09	12.85	Put	Currency Future	966	839	966	839	0.00
31/10/2008	€ / R On 16-March-09	12.60	Call	Currency Future	1276	1383	1276	1383	0.00
31/10/2008	€ / R On 16-March-09	12.60	Put	Currency Future	796	635	796	635	0.00
31/10/2008	€ / R On 12-June-09	12.60	Call	Currency Future	1601	1748	1601	1748	0.00
31/10/2008	€ / R On 12-June-09	12.60	Put	Currency Future	850	733	850	733	0.00
31/10/2008	€ / R On 12-June-09	12.80	Call	Currency Future	1493	1632	1493	1632	0.00
31/10/2008	€ / R On 12-June-09	12.80	Put	Currency Future	942	817	942	817	0.00
31/10/2008	€ / R On 12-December-08	12.30	Call	Currency Future	999	1114	999	1114	0.00
31/10/2008	€ / R On 12-December-08	12.30	Put	Currency Future	509	359	509	359	0.00
31/10/2008	€ / R On 12-December-08	12.50	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	12.50	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	11.60	Call	Currency Future	1433	1607	1433	1607	0.00
31/10/2008	€ / R On 12-December-08	11.60	Put	Currency Future	242	152	242	152	0.00
31/10/2008	€ / R On 12-December-08	12.10	Call	Currency Future	1108	1242	1108	1242	0.00
31/10/2008	€ / R On 12-December-08	12.10	Put	Currency Future	417	287	417	287	0.00
31/10/2008	€ / R On 16-March-09	11.65	Call	Currency Future	1804	1977	1804	1977	0.00
31/10/2008	€ / R On 16-March-09	11.65	Put	Currency Future	374	279	374	279	0.00
31/10/2008	€ / R On 16-March-09	11.85	Call	Currency Future	1677	1836	1677	1836	0.00
31/10/2008	€ / R On 16-March-09	11.85	Put	Currency Future	447	338	447	338	0.00
31/10/2008	€ / R On 16-March-09	12.35	Call	Currency Future	1393	1521	1393	1521	0.00
31/10/2008	€ / R On 16-March-09	12.35	Put	Currency Future	663	523	663	523	0.00
31/10/2008	€ / R On 12-December-08	12.40	Call	Currency Future	949	1056	949	1056	0.00
31/10/2008	€ / R On 12-December-08	12.40	Put	Currency Future	558	402	558	402	0.00
31/10/2008	€ / R On 16-March-09	12.60	Call	Currency Future	1276	1383	1276	1383	0.00
31/10/2008	€ / R On 16-March-09	12.60	Put	Currency Future	796	635	796	635	0.00
31/10/2008	€ / R On 16-March-09	12.80	Call	Currency Future	1190	1287	1190	1287	0.00
31/10/2008	€ / R On 16-March-09	12.80	Put	Currency Future	910	739	910	739	0.00
31/10/2008	€ / R On 16-March-09	12.90	Call	Currency Future	1150	1242	1150	1242	0.00
31/10/2008	€ / R On 16-March-09	12.90	Put	Currency Future	970	793	970	793	0.00
31/10/2008	€ / R On 12-June-09	12.30	Call	Currency Future	1774	1932	1774	1932	0.00
31/10/2008	€ / R On 12-June-09	12.30	Put	Currency Future	722	617	722	617	0.00
31/10/2008	€ / R On 12-June-09	12.40	Call	Currency Future	1715	1869	1715	1869	0.00
31/10/2008	€ / R On 12-June-09	12.40	Put	Currency Future	764	654	764	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-June-09	12.80	Call	Currency Future	1493	1632	1493	1632	0.00
31/10/2008	€ / R On 12-June-09	12.80	Put	Currency Future	942	817	942	817	0.00
31/10/2008	€ / R On 12-June-09	12.90	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	12.90	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	13.00	Call	Currency Future	1396	1522	1396	1522	0.00
31/10/2008	€ / R On 12-June-09	13.00	Put	Currency Future	1045	907	1045	907	0.00
31/10/2008	€ / R On 12-December-08	12.60	Call	Currency Future	854	948	854	948	0.00
31/10/2008	€ / R On 12-December-08	12.60	Put	Currency Future	664	494	664	494	0.00
31/10/2008	€ / R On 12-December-08	12.70	Call	Currency Future	811	898	811	898	0.00
31/10/2008	€ / R On 12-December-08	12.70	Put	Currency Future	720	543	720	543	0.00
31/10/2008	€ / R On 12-December-08	12.55	Call	Currency Future	877	974	877	974	0.00
31/10/2008	€ / R On 12-December-08	12.55	Put	Currency Future	636	470	636	470	0.00
31/10/2008	€ / R On 12-December-08	12.75	Call	Currency Future	790	874	790	874	0.00
31/10/2008	€ / R On 12-December-08	12.75	Put	Currency Future	749	569	749	569	0.00
31/10/2008	€ / R On 12-December-08	12.95	Call	Currency Future	711	783	711	783	0.00
31/10/2008	€ / R On 12-December-08	12.95	Put	Currency Future	870	679	870	679	0.00
31/10/2008	€ / R On 12-December-08	13.05	Call	Currency Future	674	741	674	741	0.00
31/10/2008	€ / R On 12-December-08	13.05	Put	Currency Future	933	737	933	737	0.00
31/10/2008	€ / R On 12-December-08	13.15	Call	Currency Future	639	702	639	702	0.00
31/10/2008	€ / R On 12-December-08	13.15	Put	Currency Future	999	797	999	797	0.00
31/10/2008	€ / R On 12-December-08	13.25	Call	Currency Future	607	665	607	665	0.00
31/10/2008	€ / R On 12-December-08	13.25	Put	Currency Future	1066	860	1066	860	0.00
31/10/2008	€ / R On 12-December-08	12.80	Call	Currency Future	769	850	769	850	0.00
31/10/2008	€ / R On 12-December-08	12.80	Put	Currency Future	778	596	778	596	0.00
31/10/2008	€ / R On 12-December-08	12.90	Call	Currency Future	730	805	730	805	0.00
31/10/2008	€ / R On 12-December-08	12.90	Put	Currency Future	839	650	839	650	0.00
31/10/2008	€ / R On 16-March-09	13.60	Call	Currency Future	903	969	903	969	0.00
31/10/2008	€ / R On 16-March-09	13.60	Put	Currency Future	1423	1221	1423	1221	0.00
31/10/2008	€ / R On 16-March-09	13.85	Call	Currency Future	829	888	829	888	0.00
31/10/2008	€ / R On 16-March-09	13.85	Put	Currency Future	1599	1390	1599	1390	0.00
31/10/2008	€ / R On 16-March-09	14.10	Call	Currency Future	763	815	763	815	0.00
31/10/2008	€ / R On 16-March-09	14.10	Put	Currency Future	1784	1566	1784	1566	0.00
31/10/2008	€ / R On 16-March-09	13.00	Call	Currency Future	1111	1198	1111	1198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 16-March-09	13.00	Put	Currency Future	1031	850	1031	850	0.00
31/10/2008	€ / R On 16-March-09	13.20	Call	Currency Future	1037	1117	1037	1117	0.00
31/10/2008	€ / R On 16-March-09	13.20	Put	Currency Future	1157	969	1157	969	0.00
31/10/2008	€ / R On 16-March-09	13.40	Call	Currency Future	967	1041	967	1041	0.00
31/10/2008	€ / R On 16-March-09	13.40	Put	Currency Future	1287	1093	1287	1093	0.00
31/10/2008	€ / R On 16-March-09	13.60	Call	Currency Future	903	969	903	969	0.00
31/10/2008	€ / R On 16-March-09	13.60	Put	Currency Future	1423	1221	1423	1221	0.00
31/10/2008	€ / R On 12-June-09	13.05	Call	Currency Future	1377	1495	1377	1495	0.00
31/10/2008	€ / R On 12-June-09	13.05	Put	Currency Future	1075	931	1075	931	0.00
31/10/2008	€ / R On 12-June-09	13.25	Call	Currency Future	1296	1398	1296	1398	0.00
31/10/2008	€ / R On 12-June-09	13.25	Put	Currency Future	1195	1033	1195	1033	0.00
31/10/2008	€ / R On 12-June-09	13.45	Call	Currency Future	1222	1318	1222	1318	0.00
31/10/2008	€ / R On 12-June-09	13.45	Put	Currency Future	1321	1153	1321	1153	0.00
31/10/2008	€ / R On 12-June-09	13.55	Call	Currency Future	1187	1279	1187	1279	0.00
31/10/2008	€ / R On 12-June-09	13.55	Put	Currency Future	1385	1214	1385	1214	0.00
31/10/2008	€ / R On 12-June-09	13.75	Call	Currency Future	1121	1205	1121	1205	0.00
31/10/2008	€ / R On 12-June-09	13.75	Put	Currency Future	1519	1340	1519	1340	0.00
31/10/2008	€ / R On 12-June-09	13.20	Call	Currency Future	1316	1417	1316	1417	0.00
31/10/2008	€ / R On 12-June-09	13.20	Put	Currency Future	1164	1002	1164	1002	0.00
31/10/2008	€ / R On 12-June-09	13.30	Call	Currency Future	1277	1379	1277	1379	0.00
31/10/2008	€ / R On 12-June-09	13.30	Put	Currency Future	1226	1064	1226	1064	0.00
31/10/2008	€ / R On 12-June-09	13.40	Call	Currency Future	1240	1338	1240	1338	0.00
31/10/2008	€ / R On 12-June-09	13.40	Put	Currency Future	1289	1123	1289	1123	0.00
31/10/2008	€ / R On 16-March-09	12.80	Call	Currency Future	1190	1287	1190	1287	0.00
31/10/2008	€ / R On 16-March-09	12.80	Put	Currency Future	910	739	910	739	0.00
31/10/2008	€ / R On 16-March-09	13.70	Call	Currency Future	872	936	872	936	0.00
31/10/2008	€ / R On 16-March-09	13.70	Put	Currency Future	1492	1288	1492	1288	0.00
31/10/2008	€ / R On 16-March-09	14.30	Call	Currency Future	716	761	716	761	0.00
31/10/2008	€ / R On 16-March-09	14.30	Put	Currency Future	1936	1713	1936	1713	0.00
31/10/2008	€ / R On 16-March-09	13.55	Call	Currency Future	918	987	918	987	0.00
31/10/2008	€ / R On 16-March-09	13.55	Put	Currency Future	1388	1189	1388	1189	0.00
31/10/2008	€ / R On 16-March-09	14.15	Call	Currency Future	751	801	751	801	0.00
31/10/2008	€ / R On 16-March-09	14.15	Put	Currency Future	1821	1603	1821	1603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-June-09	13.55	Call	Currency Future	1187	1279	1187	1279	0.00
31/10/2008	€ / R On 12-June-09	13.55	Put	Currency Future	1385	1214	1385	1214	0.00
31/10/2008	€ / R On 12-December-08	12.80	Call	Currency Future	769	850	769	850	0.00
31/10/2008	€ / R On 12-December-08	12.80	Put	Currency Future	778	596	778	596	0.00
31/10/2008	€ / R On 12-December-08	13.10	Call	Currency Future	657	721	657	721	0.00
31/10/2008	€ / R On 12-December-08	13.10	Put	Currency Future	966	767	966	767	0.00
31/10/2008	€ / R On 12-December-08	13.20	Call	Currency Future	623	683	623	683	0.00
31/10/2008	€ / R On 12-December-08	13.20	Put	Currency Future	1032	828	1032	828	0.00
31/10/2008	€ / R On 12-December-08	13.30	Call	Currency Future	591	647	591	647	0.00
31/10/2008	€ / R On 12-December-08	13.30	Put	Currency Future	1100	892	1100	892	0.00
31/10/2008	€ / R On 12-December-08	13.40	Call	Currency Future	561	612	561	612	0.00
31/10/2008	€ / R On 12-December-08	13.40	Put	Currency Future	1170	958	1170	958	0.00
31/10/2008	€ / R On 16-March-09	11.45	Call	Currency Future	1940	2126	1940	2126	0.00
31/10/2008	€ / R On 16-March-09	11.45	Put	Currency Future	310	228	310	228	0.00
31/10/2008	€ / R On 16-March-09	13.55	Call	Currency Future	918	987	918	987	0.00
31/10/2008	€ / R On 16-March-09	13.55	Put	Currency Future	1388	1189	1388	1189	0.00
31/10/2008	€ / R On 12-June-09	13.30	Call	Currency Future	1277	1379	1277	1379	0.00
31/10/2008	€ / R On 12-June-09	13.30	Put	Currency Future	1226	1064	1226	1064	0.00
31/10/2008	€ / R On 12-June-09	13.70	Call	Currency Future	1137	1223	1137	1223	0.00
31/10/2008	€ / R On 12-June-09	13.70	Put	Currency Future	1485	1308	1485	1308	0.00
31/10/2008	€ / R On 12-June-09	13.80	Call	Currency Future	1101	1188	1101	1188	0.00
31/10/2008	€ / R On 12-June-09	13.80	Put	Currency Future	1549	1373	1549	1373	0.00
31/10/2008	€ / R On 12-June-09	13.90	Call	Currency Future	1061	1154	1061	1154	0.00
31/10/2008	€ / R On 12-June-09	13.90	Put	Currency Future	1610	1439	1610	1439	0.00
31/10/2008	€ / R On 12-December-08	13.70	Call	Currency Future	480	520	480	520	0.00
31/10/2008	€ / R On 12-December-08	13.70	Put	Currency Future	1389	1166	1389	1166	0.00
31/10/2008	€ / R On 12-December-08	13.90	Call	Currency Future	434	468	434	468	0.00
31/10/2008	€ / R On 12-December-08	13.90	Put	Currency Future	1543	1313	1543	1313	0.00
31/10/2008	€ / R On 12-December-08	14.00	Call	Currency Future	412	444	412	444	0.00
31/10/2008	€ / R On 12-December-08	14.00	Put	Currency Future	1622	1389	1622	1389	0.00
31/10/2008	€ / R On 12-December-08	14.30	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	14.30	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	14.40	Call	Currency Future	339	361	339	361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	14.40	Put	Currency Future	1948	1706	1948	1706	0.00
31/10/2008	€ / R On 12-December-08	14.50	Call	Currency Future	322	343	322	343	0.00
31/10/2008	€ / R On 12-December-08	14.50	Put	Currency Future	2031	1789	2031	1789	0.00
31/10/2008	€ / R On 16-March-09	15.00	Call	Currency Future	576	608	576	608	0.00
31/10/2008	€ / R On 16-March-09	15.00	Put	Currency Future	2496	2259	2496	2259	0.00
31/10/2008	€ / R On 16-March-09	15.60	Call	Currency Future	483	506	483	506	0.00
31/10/2008	€ / R On 16-March-09	15.60	Put	Currency Future	3003	2758	3003	2758	0.00
31/10/2008	€ / R On 16-March-09	16.20	Call	Currency Future	405	423	405	423	0.00
31/10/2008	€ / R On 16-March-09	16.20	Put	Currency Future	3525	3275	3525	3275	0.00
31/10/2008	€ / R On 16-March-09	16.80	Call	Currency Future	320	344	320	344	0.00
31/10/2008	€ / R On 16-March-09	16.80	Put	Currency Future	4040	3796	4040	3796	0.00
31/10/2008	€ / R On 12-June-09	14.25	Call	Currency Future	933	1023	933	1023	0.00
31/10/2008	€ / R On 12-June-09	14.25	Put	Currency Future	1831	1658	1831	1658	0.00
31/10/2008	€ / R On 12-June-09	14.35	Call	Currency Future	898	986	898	986	0.00
31/10/2008	€ / R On 12-June-09	14.35	Put	Currency Future	1897	1721	1897	1721	0.00
31/10/2008	€ / R On 12-June-09	14.45	Call	Currency Future	865	950	865	950	0.00
31/10/2008	€ / R On 12-June-09	14.45	Put	Currency Future	1964	1785	1964	1785	0.00
31/10/2008	€ / R On 12-June-09	14.55	Call	Currency Future	833	915	833	915	0.00
31/10/2008	€ / R On 12-June-09	14.55	Put	Currency Future	2031	1850	2031	1850	0.00
31/10/2008	€ / R On 12-June-09	14.75	Call	Currency Future	771	848	771	848	0.00
31/10/2008	€ / R On 12-June-09	14.75	Put	Currency Future	2170	1983	2170	1983	0.00
31/10/2008	€ / R On 12-June-09	14.85	Call	Currency Future	742	816	742	816	0.00
31/10/2008	€ / R On 12-June-09	14.85	Put	Currency Future	2241	2051	2241	2051	0.00
31/10/2008	€ / R On 12-June-09	14.95	Call	Currency Future	714	785	714	785	0.00
31/10/2008	€ / R On 12-June-09	14.95	Put	Currency Future	2312	2120	2312	2120	0.00
31/10/2008	€ / R On 12-June-09	15.05	Call	Currency Future	686	755	686	755	0.00
31/10/2008	€ / R On 12-June-09	15.05	Put	Currency Future	2385	2190	2385	2190	0.00
31/10/2008	€ / R On 12-December-08	13.35	Call	Currency Future	576	629	576	629	0.00
31/10/2008	€ / R On 12-December-08	13.35	Put	Currency Future	1135	925	1135	925	0.00
31/10/2008	€ / R On 12-December-08	13.45	Call	Currency Future	546	596	546	596	0.00
31/10/2008	€ / R On 12-December-08	13.45	Put	Currency Future	1206	991	1206	991	0.00
31/10/2008	€ / R On 12-December-08	13.55	Call	Currency Future	519	564	519	564	0.00
31/10/2008	€ / R On 12-December-08	13.55	Put	Currency Future	1278	1060	1278	1060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	13.75	Call	Currency Future	468	507	468	507	0.00
31/10/2008	€ / R On 12-December-08	13.75	Put	Currency Future	1427	1202	1427	1202	0.00
31/10/2008	€ / R On 12-December-08	13.85	Call	Currency Future	445	480	445	480	0.00
31/10/2008	€ / R On 12-December-08	13.85	Put	Currency Future	1504	1276	1504	1276	0.00
31/10/2008	€ / R On 12-December-08	13.95	Call	Currency Future	423	456	423	456	0.00
31/10/2008	€ / R On 12-December-08	13.95	Put	Currency Future	1582	1351	1582	1351	0.00
31/10/2008	€ / R On 12-December-08	14.05	Call	Currency Future	402	432	402	432	0.00
31/10/2008	€ / R On 12-December-08	14.05	Put	Currency Future	1662	1428	1662	1428	0.00
31/10/2008	€ / R On 16-March-09	12.85	Call	Currency Future	1170	1264	1170	1264	0.00
31/10/2008	€ / R On 16-March-09	12.85	Put	Currency Future	940	766	940	766	0.00
31/10/2008	€ / R On 16-March-09	13.45	Call	Currency Future	950	1023	950	1023	0.00
31/10/2008	€ / R On 16-March-09	13.45	Put	Currency Future	1321	1124	1321	1124	0.00
31/10/2008	€ / R On 16-March-09	14.65	Call	Currency Future	641	679	641	679	0.00
31/10/2008	€ / R On 16-March-09	14.65	Put	Currency Future	2211	1981	2211	1981	0.00
31/10/2008	€ / R On 16-March-09	15.25	Call	Currency Future	535	562	535	562	0.00
31/10/2008	€ / R On 16-March-09	15.25	Put	Currency Future	2705	2464	2705	2464	0.00
31/10/2008	€ / R On 16-March-09	15.85	Call	Currency Future	448	470	448	470	0.00
31/10/2008	€ / R On 16-March-09	15.85	Put	Currency Future	3218	2972	3218	2972	0.00
31/10/2008	€ / R On 16-March-09	16.45	Call	Currency Future	370	393	370	393	0.00
31/10/2008	€ / R On 16-March-09	16.45	Put	Currency Future	3740	3495	3740	3495	0.00
31/10/2008	€ / R On 12-June-09	14.00	Call	Currency Future	1023	1121	1023	1121	0.00
31/10/2008	€ / R On 12-June-09	14.00	Put	Currency Future	1672	1506	1672	1506	0.00
31/10/2008	€ / R On 12-June-09	14.40	Call	Currency Future	882	968	882	968	0.00
31/10/2008	€ / R On 12-June-09	14.40	Put	Currency Future	1930	1753	1930	1753	0.00
31/10/2008	€ / R On 12-June-09	14.60	Call	Currency Future	817	898	817	898	0.00
31/10/2008	€ / R On 12-June-09	14.60	Put	Currency Future	2066	1883	2066	1883	0.00
31/10/2008	€ / R On 12-December-08	13.60	Call	Currency Future	505	549	505	549	0.00
31/10/2008	€ / R On 12-December-08	13.60	Put	Currency Future	1315	1095	1315	1095	0.00
31/10/2008	€ / R On 12-December-08	13.80	Call	Currency Future	456	493	456	493	0.00
31/10/2008	€ / R On 12-December-08	13.80	Put	Currency Future	1466	1239	1466	1239	0.00
31/10/2008	€ / R On 12-December-08	14.10	Call	Currency Future	392	421	392	421	0.00
31/10/2008	€ / R On 12-December-08	14.10	Put	Currency Future	1702	1467	1702	1467	0.00
31/10/2008	€ / R On 12-December-08	14.25	Call	Currency Future	364	390	364	390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	14.25	Put	Currency Future	1824	1585	1824	1585	0.00
31/10/2008	€ / R On 12-December-08	14.35	Call	Currency Future	347	370	347	370	0.00
31/10/2008	€ / R On 12-December-08	14.35	Put	Currency Future	1906	1666	1906	1666	0.00
31/10/2008	€ / R On 12-December-08	14.45	Call	Currency Future	330	352	330	352	0.00
31/10/2008	€ / R On 12-December-08	14.45	Put	Currency Future	1989	1747	1989	1747	0.00
31/10/2008	€ / R On 12-June-09	14.30	Call	Currency Future	915	1004	915	1004	0.00
31/10/2008	€ / R On 12-June-09	14.30	Put	Currency Future	1864	1689	1864	1689	0.00
31/10/2008	€ / R On 12-June-09	14.40	Call	Currency Future	882	968	882	968	0.00
31/10/2008	€ / R On 12-June-09	14.40	Put	Currency Future	1930	1753	1930	1753	0.00
31/10/2008	€ / R On 12-June-09	14.60	Call	Currency Future	817	898	817	898	0.00
31/10/2008	€ / R On 12-June-09	14.60	Put	Currency Future	2066	1883	2066	1883	0.00
31/10/2008	€ / R On 12-June-09	14.80	Call	Currency Future	757	832	757	832	0.00
31/10/2008	€ / R On 12-June-09	14.80	Put	Currency Future	2205	2017	2205	2017	0.00
31/10/2008	€ / R On 12-June-09	15.00	Call	Currency Future	700	770	700	770	0.00
31/10/2008	€ / R On 12-June-09	15.00	Put	Currency Future	2349	2155	2349	2155	0.00
31/10/2008	€ / R On 12-June-09	15.10	Call	Currency Future	673	740	673	740	0.00
31/10/2008	€ / R On 12-June-09	15.10	Put	Currency Future	2422	2226	2422	2226	0.00
31/10/2008	€ / R On 12-December-08	11.35	Call	Currency Future	1618	1812	1618	1812	0.00
31/10/2008	€ / R On 12-December-08	11.35	Put	Currency Future	177	108	177	108	0.00
31/10/2008	€ / R On 12-December-08	15.35	Call	Currency Future	211	223	211	223	0.00
31/10/2008	€ / R On 12-December-08	15.35	Put	Currency Future	2771	2518	2771	2518	0.00
31/10/2008	€ / R On 12-December-08	16.15	Call	Currency Future	141	150	141	150	0.00
31/10/2008	€ / R On 12-December-08	16.15	Put	Currency Future	3500	3246	3500	3246	0.00
31/10/2008	€ / R On 12-December-08	16.95	Call	Currency Future	82	88	82	88	0.00
31/10/2008	€ / R On 12-December-08	16.95	Put	Currency Future	4242	3984	4242	3984	0.00
31/10/2008	€ / R On 12-December-08	17.75	Call	Currency Future	47	50	47	50	0.00
31/10/2008	€ / R On 12-December-08	17.75	Put	Currency Future	5007	4745	5007	4745	0.00
31/10/2008	€ / R On 12-December-08	15.30	Call	Currency Future	217	228	217	228	0.00
31/10/2008	€ / R On 12-December-08	15.30	Put	Currency Future	2726	2474	2726	2474	0.00
31/10/2008	€ / R On 12-December-08	16.10	Call	Currency Future	145	154	145	154	0.00
31/10/2008	€ / R On 12-December-08	16.10	Put	Currency Future	3455	3199	3455	3199	0.00
31/10/2008	€ / R On 12-December-08	16.90	Call	Currency Future	85	92	85	92	0.00
31/10/2008	€ / R On 12-December-08	16.90	Put	Currency Future	4195	3937	4195	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
31/10/2008	€ / R On 12-December-08	17.70	Call	Currency Future	49	52	49	52	0.00
31/10/2008	€ / R On 12-December-08	17.70	Put	Currency Future	4958	4697	4958	4697	0.00
31/10/2008	€ / R On 16-March-09	13.30	Call	Currency Future	1001	1078	1001	1078	0.00
31/10/2008	€ / R On 16-March-09	13.30	Put	Currency Future	1221	1030	1221	1030	0.00
31/10/2008	€ / R On 16-March-09	15.70	Call	Currency Future	468	492	468	492	0.00
31/10/2008	€ / R On 16-March-09	15.70	Put	Currency Future	3088	2843	3088	2843	0.00
31/10/2008	€ / R On 16-March-09	16.50	Call	Currency Future	362	387	362	387	0.00
31/10/2008	€ / R On 16-March-09	16.50	Put	Currency Future	3783	3539	3783	3539	0.00
31/10/2008	€ / R On 16-March-09	17.30	Call	Currency Future	260	278	260	278	0.00
31/10/2008	€ / R On 16-March-09	17.30	Put	Currency Future	4480	4230	4480	4230	0.00
31/10/2008	€ / R On 16-March-09	18.10	Call	Currency Future	185	196	185	196	0.00
31/10/2008	€ / R On 16-March-09	18.10	Put	Currency Future	5205	4948	5205	4948	0.00
31/10/2008	€ / R On 12-June-09	15.30	Call	Currency Future	622	684	622	684	0.00
31/10/2008	€ / R On 12-June-09	15.30	Put	Currency Future	2570	2370	2570	2370	0.00
31/10/2008	€ / R On 12-June-09	15.40	Call	Currency Future	597	658	597	658	0.00
31/10/2008	€ / R On 12-June-09	15.40	Put	Currency Future	2646	2443	2646	2443	0.00
31/10/2008	€ / R On 12-June-09	15.50	Call	Currency Future	574	632	574	632	0.00
31/10/2008	€ / R On 12-June-09	15.50	Put	Currency Future	2723	2517	2723	2517	0.00
31/10/2008	€ / R On 12-June-09	15.60	Call	Currency Future	551	607	551	607	0.00
31/10/2008	€ / R On 12-June-09	15.60	Put	Currency Future	2800	2592	2800	2592	0.00
31/10/2008	€ / R On 12-December-08	11.00	Call	Currency Future	1900	2121	1900	2121	0.00
31/10/2008	€ / R On 12-December-08	11.00	Put	Currency Future	110	66	110	66	0.00
31/10/2008	€ / R On 12-December-08	13.40	Call	Currency Future	561	612	561	612	0.00
31/10/2008	€ / R On 12-December-08	13.40	Put	Currency Future	1170	958	1170	958	0.00
31/10/2008	€ / R On 12-December-08	15.00	Call	Currency Future	251	266	251	266	0.00
31/10/2008	€ / R On 12-December-08	15.00	Put	Currency Future	2460	2211	2460	2211	0.00
31/10/2008	€ / R On 12-December-08	15.80	Call	Currency Future	170	178	170	178	0.00
31/10/2008	€ / R On 12-December-08	15.80	Put	Currency Future	3180	2923	3180	2923	0.00
31/10/2008	€ / R On 12-December-08	16.60	Call	Currency Future	104	113	104	113	0.00
31/10/2008	€ / R On 12-December-08	16.60	Put	Currency Future	3914	3658	3914	3658	0.00
31/10/2008	€ / R On 12-December-08	17.40	Call	Currency Future	60	64	60	64	0.00
31/10/2008	€ / R On 12-December-08	17.40	Put	Currency Future	4670	4410	4670	4410	0.00
31/10/2008	€ / R On 12-December-08	10.60	Call	Currency Future	2250	2492	2250	2492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	10.60	Put	Currency Future	59	38	59	38	0.00
31/10/2008	€ / R On 12-December-08	14.60	Call	Currency Future	306	326	306	326	0.00
31/10/2008	€ / R On 12-December-08	14.60	Put	Currency Future	2115	1872	2115	1872	0.00
31/10/2008	€ / R On 12-December-08	15.40	Call	Currency Future	206	217	206	217	0.00
31/10/2008	€ / R On 12-December-08	15.40	Put	Currency Future	2816	2563	2816	2563	0.00
31/10/2008	€ / R On 12-December-08	16.20	Call	Currency Future	136	147	136	147	0.00
31/10/2008	€ / R On 12-December-08	16.20	Put	Currency Future	3546	3292	3546	3292	0.00
31/10/2008	€ / R On 12-December-08	17.00	Call	Currency Future	80	85	80	85	0.00
31/10/2008	€ / R On 12-December-08	17.00	Put	Currency Future	4289	4031	4289	4031	0.00
31/10/2008	€ / R On 16-March-09	11.35	Call	Currency Future	2012	2204	2012	2204	0.00
31/10/2008	€ / R On 16-March-09	11.35	Put	Currency Future	282	206	282	206	0.00
31/10/2008	€ / R On 16-March-09	13.75	Call	Currency Future	858	920	858	920	0.00
31/10/2008	€ / R On 16-March-09	13.75	Put	Currency Future	1528	1321	1528	1321	0.00
31/10/2008	€ / R On 16-March-09	15.35	Call	Currency Future	519	545	519	545	0.00
31/10/2008	€ / R On 16-March-09	15.35	Put	Currency Future	2789	2547	2789	2547	0.00
31/10/2008	€ / R On 16-March-09	16.15	Call	Currency Future	410	429	410	429	0.00
31/10/2008	€ / R On 16-March-09	16.15	Put	Currency Future	3481	3231	3481	3231	0.00
31/10/2008	€ / R On 16-March-09	16.95	Call	Currency Future	301	323	301	323	0.00
31/10/2008	€ / R On 16-March-09	16.95	Put	Currency Future	4171	3925	4171	3925	0.00
31/10/2008	€ / R On 16-March-09	17.75	Call	Currency Future	215	229	215	229	0.00
31/10/2008	€ / R On 16-March-09	17.75	Put	Currency Future	4885	4631	4885	4631	0.00
31/10/2008	€ / R On 16-March-09	10.95	Call	Currency Future	2317	2529	2317	2529	0.00
31/10/2008	€ / R On 16-March-09	10.95	Put	Currency Future	187	130	187	130	0.00
31/10/2008	€ / R On 16-March-09	14.95	Call	Currency Future	585	617	585	617	0.00
31/10/2008	€ / R On 16-March-09	14.95	Put	Currency Future	2455	2219	2455	2219	0.00
31/10/2008	€ / R On 16-March-09	15.75	Call	Currency Future	461	484	461	484	0.00
31/10/2008	€ / R On 16-March-09	15.75	Put	Currency Future	3131	2886	3131	2886	0.00
31/10/2008	€ / R On 16-March-09	16.55	Call	Currency Future	355	382	355	382	0.00
31/10/2008	€ / R On 16-March-09	16.55	Put	Currency Future	3825	3584	3825	3584	0.00
31/10/2008	€ / R On 16-March-09	17.35	Call	Currency Future	254	272	254	272	0.00
31/10/2008	€ / R On 16-March-09	17.35	Put	Currency Future	4524	4274	4524	4274	0.00
31/10/2008	€ / R On 12-June-09	14.80	Call	Currency Future	757	832	757	832	0.00
31/10/2008	€ / R On 12-June-09	14.80	Put	Currency Future	2205	2017	2205	2017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-June-09	14.90	Call	Currency Future	728	800	728	800	0.00
31/10/2008	€ / R On 12-June-09	14.90	Put	Currency Future	2276	2085	2276	2085	0.00
31/10/2008	€ / R On 12-June-09	15.30	Call	Currency Future	622	684	622	684	0.00
31/10/2008	€ / R On 12-June-09	15.30	Put	Currency Future	2570	2370	2570	2370	0.00
31/10/2008	€ / R On 12-June-09	14.10	Call	Currency Future	986	1081	986	1081	0.00
31/10/2008	€ / R On 12-June-09	14.10	Put	Currency Future	1735	1566	1735	1566	0.00
31/10/2008	€ / R On 12-December-08	10.30	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	10.30	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	11.10	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	11.10	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	14.30	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	14.30	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	15.10	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	15.10	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	15.90	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	15.90	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	16.70	Call	Currency Future	98	105	98	105	0.00
31/10/2008	€ / R On 12-December-08	16.70	Put	Currency Future	4007	3751	4007	3751	0.00
31/10/2008	€ / R On 16-March-09	10.60	Call	Currency Future	2605	2835	2605	2835	0.00
31/10/2008	€ / R On 16-March-09	10.60	Put	Currency Future	125	86	125	86	0.00
31/10/2008	€ / R On 16-March-09	11.40	Call	Currency Future	1976	2165	1976	2165	0.00
31/10/2008	€ / R On 16-March-09	11.40	Put	Currency Future	296	217	296	217	0.00
31/10/2008	€ / R On 16-March-09	14.60	Call	Currency Future	651	690	651	690	0.00
31/10/2008	€ / R On 16-March-09	14.60	Put	Currency Future	2171	1942	2171	1942	0.00
31/10/2008	€ / R On 16-March-09	15.40	Call	Currency Future	512	537	512	537	0.00
31/10/2008	€ / R On 16-March-09	15.40	Put	Currency Future	2832	2589	2832	2589	0.00
31/10/2008	€ / R On 16-March-09	17.00	Call	Currency Future	295	316	295	316	0.00
31/10/2008	€ / R On 16-March-09	17.00	Put	Currency Future	4215	3968	4215	3968	0.00
31/10/2008	€ / R On 12-June-09	13.80	Call	Currency Future	1101	1188	1101	1188	0.00
31/10/2008	€ / R On 12-June-09	13.80	Put	Currency Future	1549	1373	1549	1373	0.00
31/10/2008	€ / R On 12-December-08	9.85	Call	Currency Future	2971	3228	2971	3228	0.00
31/10/2008	€ / R On 12-December-08	9.85	Put	Currency Future	30	24	30	24	0.00
31/10/2008	€ / R On 12-December-08	10.65	Call	Currency Future	2205	2443	2205	2443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08	10.65	Put	Currency Future	64	39	64	39	0.00
31/10/2008	€ / R On 12-December-08	13.85	Call	Currency Future	445	480	445	480	0.00
31/10/2008	€ / R On 12-December-08	13.85	Put	Currency Future	1504	1276	1504	1276	0.00
31/10/2008	€ / R On 12-December-08	14.65	Call	Currency Future	298	318	298	318	0.00
31/10/2008	€ / R On 12-December-08	14.65	Put	Currency Future	2158	1914	2158	1914	0.00
31/10/2008	€ / R On 12-December-08	15.45	Call	Currency Future	201	212	201	212	0.00
31/10/2008	€ / R On 12-December-08	15.45	Put	Currency Future	2861	2607	2861	2607	0.00
31/10/2008	€ / R On 12-December-08	16.25	Call	Currency Future	132	143	132	143	0.00
31/10/2008	€ / R On 12-December-08	16.25	Put	Currency Future	3591	3339	3591	3339	0.00
31/10/2008	€ / R On 16-March-09	10.15	Call	Currency Future	3000	3246	3000	3246	0.00
31/10/2008	€ / R On 16-March-09	10.15	Put	Currency Future	70	48	70	48	0.00
31/10/2008	€ / R On 12-June-09	13.85	Call	Currency Future	1081	1171	1081	1171	0.00
31/10/2008	€ / R On 12-June-09	13.85	Put	Currency Future	1579	1406	1579	1406	0.00
31/10/2008	€ / R On 12-June-09	13.95	Call	Currency Future	1042	1137	1042	1137	0.00
31/10/2008	€ / R On 12-June-09	13.95	Put	Currency Future	1641	1472	1641	1472	0.00
31/10/2008	€ / R On 12-June-09	14.05	Call	Currency Future	1005	1101	1005	1101	0.00
31/10/2008	€ / R On 12-June-09	14.05	Put	Currency Future	1703	1536	1703	1536	0.00
31/10/2008	€ / R On 12-December-08	9.60	Call	Currency Future	3217	0	3217	0	0.00
31/10/2008	€ / R On 12-December-08	9.60	Put	Currency Future	26	0	26	0	0.00
31/10/2008	€ / R On 12-December-08	10.40	Call	Currency Future	2433	0	2433	0	0.00
31/10/2008	€ / R On 12-December-08	10.40	Put	Currency Future	42	0	42	0	0.00
31/10/2008	€ / R On 12-December-08	11.20	Call	Currency Future	1735	0	1735	0	0.00
31/10/2008	€ / R On 12-December-08	11.20	Put	Currency Future	145	0	145	0	0.00
31/10/2008	€ / R On 12-December-08	15.20	Call	Currency Future	228	0	228	0	0.00
31/10/2008	€ / R On 12-December-08	15.20	Put	Currency Future	2637	0	2637	0	0.00
31/10/2008	€ / R On 12-December-08	16.00	Call	Currency Future	155	0	155	0	0.00
31/10/2008	€ / R On 12-December-08	16.00	Put	Currency Future	3364	0	3364	0	0.00
31/10/2008	€ / R On 16-March-09	9.90	Call	Currency Future	3229	0	3229	0	0.00
31/10/2008	€ / R On 16-March-09	9.90	Put	Currency Future	49	0	49	0	0.00
31/10/2008	€ / R On 16-March-09	10.70	Call	Currency Future	2520	0	2520	0	0.00
31/10/2008	€ / R On 16-March-09	10.70	Put	Currency Future	141	0	141	0	0.00
31/10/2008	€ / R On 16-March-09	13.90	Call	Currency Future	815	0	815	0	0.00
31/10/2008	€ / R On 16-March-09	13.90	Put	Currency Future	1636	0	1636	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
31/10/2008	€ / R On 16-March-09	14.70	Call	Currency Future	631	0	631	0	0.00
31/10/2008	€ / R On 16-March-09	14.70	Put	Currency Future	2251	0	2251	0	0.00
31/10/2008	€ / R On 16-March-09	15.50	Call	Currency Future	497	0	497	0	0.00
31/10/2008	€ / R On 16-March-09	15.50	Put	Currency Future	2917	0	2917	0	0.00
31/10/2008	€ / R On 16-March-09	16.30	Call	Currency Future	393	0	393	0	0.00
31/10/2008	€ / R On 16-March-09	16.30	Put	Currency Future	3613	0	3613	0	0.00
31/10/2008	ALBI On 05-February-09			Index Future	278.7200	279.3320	278.7170	279.3320	0.00
31/10/2008	ALBI On 07-May-09			Index Future	286.9300	287.4700	286.9310	287.4700	0.00
31/10/2008	ALBI On 06-August-09			Index Future	295.1500	295.6080	295.1450	295.6080	0.00
31/10/2008	ALBI On 06-November-08			Index Future	270.5500	271.1490	270.5520	271.1490	661.00
31/10/2008	ALBI On 06-November-08	265.00	Call	Index Future	55523	61492	55523	61492	0.00
31/10/2008	ALBI On 06-November-08	265.00	Put	Index Future	3	2	3	2	0.00
31/10/2008	CRD1 On 05-February-09			Index Future	117.9800	118.0480	117.9790	118.0480	0.00
31/10/2008	CRD1 On 07-May-09			Index Future	121.3800	121.4470	121.3780	121.4470	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-November-08			Index Future	114.6700	114.7320	114.6650	114.7320	6.00
31/10/2008	GOVI On 05-February-09			jGovi	280.4600	281.0495	280.4580	281.0495	275.00
31/10/2008	GOVI On 07-May-09			jGovi	288.5400	289.1430	288.5365	289.1430	0.00
31/10/2008	GOVI On 06-August-09			jGovi	295.9900	296.4710	295.9850	296.4710	0.00
31/10/2008	GOVI On 06-November-08			jGovi	272.5800	273.1560	272.5805	273.1560	120.00
31/10/2008	GOVI On 06-November-08	274.00	Call	jGovi	2068	4075	2068	4075	0.00
31/10/2008	GOVI On 06-November-08	274.00	Put	jGovi	16263	12515	16263	12515	0.00
31/10/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
31/10/2008	ILBI On 07-May-09			Index Future	355.8700	355.6970	355.8660	355.6970	0.00
31/10/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
31/10/2008	J153 On 31-August-10			jSwap	10.6900	10.4880	0.0568	0.0533	0.00
31/10/2008	J157 On 15-September-15			jSwap	9.3400	9.2140	0.0046	0.0018	0.00
31/10/2008	J186 On 21-December-26			jSwap	8.5800	8.4920	0.1009	0.0931	0.00
31/10/2008	J201 On 22-December-14			jSwap	9.5700	9.4350	0.1013	0.0951	0.00
31/10/2008	J203 On 15-September-17			jSwap	9.1800	9.0770	0.1016	0.0959	0.00
31/10/2008	J204 On 21-December-18			jSwap	9.2100	9.1140	0.1167	0.1106	0.00
31/10/2008	J207 On 15-January-20			jSwap	9.1000	8.9990	0.0786	0.0721	0.00
31/10/2008	JBAR On 21-December-05			jBar	12.3500	12.3250	12.3500	12.3250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	JFRA On 05-February-09			jFra	11.6500	11.4880	0.0282	0.0278	0.00
31/10/2008	JFRA On 07-May-09			jFra	10.7600	10.5910	0.0261	0.0257	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-November-08			jFra	12.3800	12.3480	0.0299	0.0299	0.00
31/10/2008	JFRA On 05-November-09			jFra	9.5800	9.2840	0.0233	0.0226	0.00
31/10/2008	JN02 On 05-February-09			jNote	9.8200	9.5530	0.1751	0.1708	0.00
31/10/2008	JN02 On 07-May-09			jNote	9.4500	9.1590	0.1694	0.1647	0.00
31/10/2008	JN02 On 06-August-09			jNote	9.2000	8.8850	0.1655	0.1604	0.00
31/10/2008	JN02 On 06-November-08			jNote	10.2700	10.0490	0.1820	0.1785	0.00
31/10/2008	JN05 On 05-February-09			jNote	9.1500	8.9810	0.3612	0.3566	0.00
31/10/2008	JN05 On 07-May-09			jNote	8.9600	8.8080	0.3553	0.3509	0.00
31/10/2008	JN05 On 06-August-09			jNote	8.8300	8.6840	0.3529	0.3487	0.00
31/10/2008	JN05 On 07-November-08			jNote	9.6800	9.6360	0.3614	0.3607	0.00
31/10/2008	JN10 On 05-February-09			jNote	8.7900	8.6930	0.5752	0.5719	0.00
31/10/2008	JN10 On 07-May-09			jNote	8.6700	8.5720	0.5706	0.5673	0.00
31/10/2008	JN10 On 06-August-09			jNote	8.5800	8.4770	0.5674	0.5639	0.00
31/10/2008	JN10 On 07-November-08			jNote	9.3200	9.2840	0.5866	0.5856	0.00
31/10/2008	JROD On 31-October-08			jRod	11.8000	11.7980	11.6900	11.7970	0.00
31/10/2008	JROD On 28-November-08			jRod	11.8700	11.8710	0.0105	0.0099	0.00
31/10/2008	JROD On 31-December-08			jRod	12.1000	12.0910	0.0110	0.0104	0.00
31/10/2008	OTH1 On 05-February-09			Index Future	267.4000	268.0840	267.3980	268.0840	0.00
31/10/2008	OTH1 On 07-May-09			Index Future	275.1000	275.8050	275.1000	275.8050	0.00
31/10/2008	OTH1 On 06-August-09			Index Future	282.8000	283.5260	282.8020	283.5260	0.00
31/10/2008	OTH1 On 06-November-08			Index Future	259.8900	260.5550	259.8870	260.5550	9.00
31/10/2008	R153 On 05-February-09			Bond Future	9.3600	9.1010	110.9875	111.3601	3.00
31/10/2008	R153 On 07-May-09			Bond Future	9.0200	8.7110	107.3377	107.7179	0.00
31/10/2008	R153 On 06-August-09			Bond Future	8.3300	8.0120	110.4294	110.7534	0.00
31/10/2008	R153 On 06-November-08			Bond Future	9.6500	9.4360	107.9653	108.3290	3,526.00
31/10/2008	R153 On 05-February-09	10.00	Call	Option on Bond Future	1251	1532	1251	1532	0.00
31/10/2008	R153 On 05-February-09	10.00	Put	Option on Bond Future	313	221	313	221	0.00
31/10/2008	R153 On 07-May-09	9.25	Call	Option on Bond Future	1685	1901	1685	1901	0.00
31/10/2008	R153 On 07-May-09	9.25	Put	Option on Bond Future	1393	1228	1393	1228	0.00
31/10/2008	R153 On 06-August-09	9.75	Call	Option on Bond Future	2997	3202	2997	3202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	R153 On 06-August-09	9.75	Put	Option on Bond Future	1558	1439	1558	1439	0.00
31/10/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	9	65	9	65	0.00
31/10/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	687	379	687	379	0.00
31/10/2008	R153 On 06-November-08	8.75	Call	Option on Bond Future	0	1	0	1	0.00
31/10/2008	R153 On 06-November-08	8.75	Put	Option on Bond Future	1530	1167	1530	1167	0.00
31/10/2008	R153 On 06-November-08	9.00	Call	Option on Bond Future	1	10	1	10	700.00
31/10/2008	R153 On 06-November-08	9.00	Put	Option on Bond Future	1103	749	1103	749	0.00
31/10/2008	R153 On 06-August-09	10.00	Call	Option on Bond Future	3148	3358	3148	3358	0.00
31/10/2008	R153 On 06-August-09	10.00	Put	Option on Bond Future	1458	1345	1458	1345	0.00
31/10/2008	R157 On 05-February-09			Bond Future	8.9600	8.9230	127.7546	127.9392	5,095.00
31/10/2008	R157 On 07-May-09			Bond Future	8.8400	8.8040	124.3666	124.5520	0.00
31/10/2008	R157 On 06-August-09			Bond Future	8.6800	8.6540	127.9254	128.0583	2,500.00
31/10/2008	R157 On 06-November-08			Bond Future	9.0700	9.0410	124.2992	124.4827	9,073.00
31/10/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	1776	1868	1776	1868	600.00
31/10/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	2935	2842	2935	2842	0.00
31/10/2008	R157 On 07-May-09	9.00	Call	Option on Bond Future	3546	3658	3546	3658	0.00
31/10/2008	R157 On 07-May-09	9.00	Put	Option on Bond Future	2667	2594	2667	2594	0.00
31/10/2008	R157 On 06-August-09	9.25	Call	Option on Bond Future	4011	4109	4011	4109	0.00
31/10/2008	R157 On 06-August-09	9.25	Put	Option on Bond Future	1026	992	1026	992	0.00
31/10/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	60	102	60	102	700.00
31/10/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1928	1787	1928	1787	0.00
31/10/2008	R157 On 05-February-09	9.25	Call	Option on Bond Future	3215	3342	3215	3342	0.00
31/10/2008	R157 On 05-February-09	9.25	Put	Option on Bond Future	1587	1529	1587	1529	0.00
31/10/2008	R157 On 06-November-08	9.50	Call	Option on Bond Future	2438	2624	2438	2624	500.00
31/10/2008	R157 On 06-November-08	9.50	Put	Option on Bond Future	25	27	25	27	1,000.00
31/10/2008	R157 On 05-February-09	9.50	Call	Option on Bond Future	4108	4249	4108	4249	600.00
31/10/2008	R157 On 05-February-09	9.50	Put	Option on Bond Future	1116	1073	1116	1073	0.00
31/10/2008	R157 On 06-November-08	10.00	Call	Option on Bond Future	5160	5344	5160	5344	0.00
31/10/2008	R157 On 06-November-08	10.00	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2008	R157 On 06-November-08	10.25	Call	Option on Bond Future	6502	6686	6502	6686	0.00
31/10/2008	R157 On 06-November-08	10.25	Put	Option on Bond Future	0	0	0	0	600.00
31/10/2008	R157 On 05-February-09	10.00	Call	Option on Bond Future	6178	6341	6178	6341	0.00
31/10/2008	R157 On 05-February-09	10.00	Put	Option on Bond Future	521	499	521	499	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	R186 On 05-February-09			Bond Future	8.6800	8.6580	117.8294	118.0417	2,650.00
31/10/2008	R186 On 07-May-09			Bond Future	8.5900	8.5680	121.2563	121.4798	0.00
31/10/2008	R186 On 06-August-09			Bond Future	8.5600	8.5380	118.8733	119.0656	2,500.00
31/10/2008	R186 On 06-November-08			Bond Future	8.7700	8.7530	119.6006	119.8117	4,917.00
31/10/2008	R186 On 05-February-09	9.25	Call	Option on Bond Future	5591	5799	5591	5799	0.00
31/10/2008	R186 On 05-February-09	9.25	Put	Option on Bond Future	35	30	35	30	0.00
31/10/2008	R186 On 07-May-09	9.00	Call	Option on Bond Future	4444	4634	4444	4634	0.00
31/10/2008	R186 On 07-May-09	9.00	Put	Option on Bond Future	394	361	394	361	0.00
31/10/2008	R186 On 06-August-09	9.00	Call	Option on Bond Future	4911	5070	4911	5070	0.00
31/10/2008	R186 On 06-August-09	9.00	Put	Option on Bond Future	557	524	557	524	0.00
31/10/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	2802	2591	2802	2591	0.00
31/10/2008	R196 On 05-February-09			Bond Future	11.5600	11.5170	104.4050	104.4070	0.00
31/10/2008	R196 On 07-May-09			Bond Future	11.5400	11.3280	101.4678	101.5308	0.00
31/10/2008	R196 On 06-November-08			Bond Future	12.2800	12.2430	101.2866	101.2965	0.00
31/10/2008	R196 On 05-February-09	10.75	Call	Option on Bond Future	2	3	2	3	0.00
31/10/2008	R196 On 05-February-09	10.75	Put	Option on Bond Future	43	42	43	42	0.00
31/10/2008	R196 On 07-May-09	11.00	Call	Option on Bond Future	100	123	100	123	0.00
31/10/2008	R196 On 07-May-09	11.00	Put	Option on Bond Future	260	220	260	220	0.00
31/10/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	15	23	15	23	0.00
31/10/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1055	1052	1055	1052	0.00
31/10/2008	R201 On 05-February-09			Bond Future	9.0400	9.0080	99.9049	100.0515	2.00
31/10/2008	R201 On 07-May-09			Bond Future	8.8900	8.8500	102.8107	102.9624	0.00
31/10/2008	R201 On 06-August-09			Bond Future	8.8300	8.8040	100.8925	100.9973	0.00
31/10/2008	R201 On 06-November-08			Bond Future	9.2000	9.1680	101.3340	101.4793	1,000.00
31/10/2008	R201 On 05-February-09	9.25	Call	Option on Bond Future	1549	1650	1549	1650	0.00
31/10/2008	R201 On 05-February-09	9.25	Put	Option on Bond Future	627	581	627	581	0.00
31/10/2008	R201 On 07-May-09	9.25	Call	Option on Bond Future	2374	2481	2374	2481	0.00
31/10/2008	R201 On 07-May-09	9.25	Put	Option on Bond Future	810	764	810	764	0.00
31/10/2008	R201 On 06-August-09	9.25	Call	Option on Bond Future	2754	2827	2754	2827	0.00
31/10/2008	R201 On 06-August-09	9.25	Put	Option on Bond Future	1009	977	1009	977	0.00
31/10/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	0	1	0	1	0.00
31/10/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2069	1924	2069	1924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	R203 On 05-February-09			Bond Future	8.9600	8.9290	99.1613	99.3454	0.00
31/10/2008	R203 On 07-May-09			Bond Future	8.8400	8.8080	97.8445	98.0325	0.00
31/10/2008	R203 On 06-August-09			Bond Future	8.7900	8.7690	100.2629	100.3861	0.00
31/10/2008	R203 On 06-November-08			Bond Future	9.0800	9.0510	96.2953	96.4752	0.00
31/10/2008	R203 On 05-February-09	9.25	Call	Option on Bond Future	2037	2180	2037	2180	0.00
31/10/2008	R203 On 05-February-09	9.25	Put	Option on Bond Future	395	355	395	355	0.00
31/10/2008	R203 On 07-May-09	9.00	Call	Option on Bond Future	1890	2009	1890	2009	0.00
31/10/2008	R203 On 07-May-09	9.00	Put	Option on Bond Future	991	922	991	922	0.00
31/10/2008	R203 On 06-August-09	9.25	Call	Option on Bond Future	3274	3367	3274	3367	0.00
31/10/2008	R203 On 06-August-09	9.25	Put	Option on Bond Future	750	719	750	719	0.00
31/10/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3453	3273	3453	3273	0.00
31/10/2008	R204 On 05-February-09			Bond Future	8.9700	8.9380	94.8418	95.0401	9.00
31/10/2008	R204 On 07-May-09			Bond Future	8.8600	8.8300	97.6003	97.8035	0.00
31/10/2008	R204 On 06-August-09			Bond Future	8.8200	8.7930	95.9554	96.1316	0.00
31/10/2008	R204 On 06-November-08			Bond Future	9.0800	9.0510	96.0445	96.2438	3,126.00
31/10/2008	R204 On 05-February-09	9.25	Call	Option on Bond Future	2054	2212	2054	2212	0.00
31/10/2008	R204 On 05-February-09	9.25	Put	Option on Bond Future	342	301	342	301	0.00
31/10/2008	R204 On 07-May-09	9.00	Call	Option on Bond Future	1850	1978	1850	1978	0.00
31/10/2008	R204 On 07-May-09	9.00	Put	Option on Bond Future	1012	937	1012	937	0.00
31/10/2008	R204 On 06-August-09	9.25	Call	Option on Bond Future	3232	3365	3232	3365	0.00
31/10/2008	R204 On 06-August-09	9.25	Put	Option on Bond Future	679	637	679	637	0.00
31/10/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3720	3521	3720	3521	0.00
31/10/2008	R206 On 05-February-09			Bond Future	9.0300	8.9950	94.5529	94.6810	0.00
31/10/2008	R206 On 07-May-09			Bond Future	8.8600	8.8200	97.3072	97.4349	0.00
31/10/2008	R206 On 06-August-09			Bond Future	8.7900	8.7660	95.9151	95.9991	0.00
31/10/2008	R206 On 06-November-08			Bond Future	9.2100	9.1770	95.4925	95.6165	1,730.00
31/10/2008	R206 On 05-February-09	9.25	Call	Option on Bond Future	1437	1525	1437	1525	0.00
31/10/2008	R206 On 05-February-09	9.25	Put	Option on Bond Future	610	570	610	570	0.00
31/10/2008	R206 On 07-May-09	9.00	Call	Option on Bond Future	1668	1745	1668	1745	0.00
31/10/2008	R206 On 07-May-09	9.00	Put	Option on Bond Future	1142	1091	1142	1091	0.00
31/10/2008	R206 On 06-August-09	9.25	Call	Option on Bond Future	2575	2634	2575	2634	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	R206 On 06-August-09	9.25	Put	Option on Bond Future	982	957	982	957	0.00
31/10/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4830	4706	4830	4706	0.00
31/10/2008	R207 On 05-February-09			Bond Future	8.9600	8.9250	88.7619	88.9713	0.00
31/10/2008	R207 On 07-May-09			Bond Future	8.8600	8.8280	91.3486	91.5572	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-November-08			Bond Future	9.0600	9.0320	89.7499	89.9469	0.00
31/10/2008	R207 On 05-February-09	9.25	Call	Option on Bond Future	2094	2265	2094	2265	0.00
31/10/2008	R207 On 05-February-09	9.25	Put	Option on Bond Future	270	232	270	232	0.00
31/10/2008	R207 On 07-May-09	9.00	Call	Option on Bond Future	1784	1917	1784	1917	0.00
31/10/2008	R207 On 07-May-09	9.00	Put	Option on Bond Future	912	837	912	837	0.00
31/10/2008	R207 On 06-August-09	9.25	Call	Option on Bond Future	3190	3307	3190	3307	0.00
31/10/2008	R207 On 06-August-09	9.25	Put	Option on Bond Future	578	545	578	545	0.00
31/10/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3671	3474	3671	3474	0.00
31/10/2008	R208 On 05-February-09			Bond Future	8.9100	8.8870	86.6007	86.7772	0.00
31/10/2008	R208 On 07-May-09			Bond Future	8.8400	8.8150	85.5758	85.7388	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-November-08			Bond Future	9.0200	8.9970	84.0124	84.1885	0.00
31/10/2008	R208 On 05-February-09	8.75	Call	Option on Bond Future	458	521	458	521	0.00
31/10/2008	R208 On 05-February-09	8.75	Put	Option on Bond Future	1537	1424	1537	1424	0.00
31/10/2008	R208 On 07-May-09	8.75	Call	Option on Bond Future	957	1032	957	1032	0.00
31/10/2008	R208 On 07-May-09	8.75	Put	Option on Bond Future	1546	1458	1546	1458	0.00
31/10/2008	R208 On 06-August-09	9.25	Call	Option on Bond Future	3348	3447	3348	3447	0.00
31/10/2008	R208 On 06-August-09	9.25	Put	Option on Bond Future	488	463	488	463	0.00
31/10/2008	R208 On 06-November-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2008	R208 On 06-November-08	8.75	Put	Option on Bond Future	1811	1635	1811	1635	0.00
31/10/2008	R209 On 05-February-09			Bond Future	8.3000	8.2830	80.2556	80.4403	0.00
31/10/2008	R209 On 07-May-09			Bond Future	8.2300	8.2060	79.4259	79.6130	0.00
31/10/2008	R209 On 06-August-09			Bond Future	8.1900	8.1740	81.3815	81.5247	0.00
31/10/2008	R209 On 06-November-08			Bond Future	8.3900	8.3640	77.9331	78.1152	5,947.00
31/10/2008	R209 On 05-February-09	9.00	Call	Option on Bond Future	5739	5923	5739	5923	0.00
31/10/2008	R209 On 05-February-09	9.00	Put	Option on Bond 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
31/10/2008	R209 On 07-May-09	9.00	Call	Option on Bond Future	6420	6605	6420	6605	0.00
31/10/2008	R209 On 07-May-09	9.00	Put	Option on Bond Future	9	7	9	7	0.00
31/10/2008	R209 On 06-August-09	8.75	Call	Option on Bond Future	4891	5024	4891	5024	0.00
31/10/2008	R209 On 06-August-09	8.75	Put	Option on Bond Future	133	123	133	123	0.00
31/10/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	5835	5653	5835	5653	0.00
31/10/2008	TRT1 On 05-February-09			Index Future	276.8200	277.4000	276.8160	277.4000	0.00
31/10/2008	TRT1 On 07-May-09			Index Future	284.7900	285.3890	284.7900	285.3890	0.00
31/10/2008	TRT1 On 06-August-09			Index Future	292.7600	293.3780	292.7640	293.3780	0.00
31/10/2008	TRT1 On 06-November-08			Index Future	269.0400	269.6090	269.0410	269.6090	300.00
31/10/2008	ZAAD On 16-March-09			Currency Future	6.7500	6.8839	6.7467	6.8839	1,736.00
31/10/2008	ZAAD On 12-June-09			Currency Future	6.8600	6.9918	6.8607	6.9918	600.00
31/10/2008	ZAAD On 12-December-08			Currency Future	6.6300	6.7706	6.6276	6.7706	7,413.00
31/10/2008	ZAAD On 16-March-09	6.90	Call	Currency Future	495	529	495	529	0.00
31/10/2008	ZAAD On 16-March-09	6.90	Put	Currency Future	648	546	648	546	0.00
31/10/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	587	625	587	625	0.00
31/10/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	726	633	726	633	0.00
31/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	352	395	352	395	0.00
31/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	475	374	475	374	0.00
31/10/2008	ZAAD On 16-March-09	6.75	Call	Currency Future	548	589	548	589	0.00
31/10/2008	ZAAD On 16-March-09	6.75	Put	Currency Future	552	455	552	455	0.00
31/10/2008	ZAAD On 12-June-09	6.85	Call	Currency Future	639	682	639	682	0.00
31/10/2008	ZAAD On 12-June-09	6.85	Put	Currency Future	629	540	629	540	0.00
31/10/2008	ZAAD On 12-December-08	6.65	Call	Currency Future	390	438	390	438	0.00
31/10/2008	ZAAD On 12-December-08	6.65	Put	Currency Future	413	318	413	318	0.00
31/10/2008	ZAAD On 16-March-09	6.85	Call	Currency Future	512	549	512	549	0.00
31/10/2008	ZAAD On 16-March-09	6.85	Put	Currency Future	615	515	615	515	0.00
31/10/2008	ZAAD On 12-June-09	6.95	Call	Currency Future	604	643	604	643	0.00
31/10/2008	ZAAD On 12-June-09	6.95	Put	Currency Future	693	601	693	601	0.00
31/10/2008	ZAAD On 12-December-08	6.70	Call	Currency Future	371	416	371	416	0.00
31/10/2008	ZAAD On 12-December-08	6.70	Put	Currency Future	443	346	443	346	0.00
31/10/2008	ZAAD On 16-March-09	7.05	Call	Currency Future	448	477	448	477	0.00
31/10/2008	ZAAD On 16-March-09	7.05	Put	Currency Future	751	643	751	643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 12-June-09	7.15	Call	Currency Future	540	573	540	573	0.00
31/10/2008	ZAAD On 12-June-09	7.15	Put	Currency Future	829	731	829	731	0.00
31/10/2008	ZAAD On 12-December-08	6.90	Call	Currency Future	303	337	303	337	0.00
31/10/2008	ZAAD On 12-December-08	6.90	Put	Currency Future	575	467	575	467	0.00
31/10/2008	ZAAD On 16-March-09	7.65	Call	Currency Future	270	294	270	294	0.00
31/10/2008	ZAAD On 16-March-09	7.65	Put	Currency Future	1174	1060	1174	1060	0.00
31/10/2008	ZAAD On 12-June-09	7.80	Call	Currency Future	341	371	341	371	0.00
31/10/2008	ZAAD On 12-June-09	7.80	Put	Currency Future	1281	1179	1281	1179	0.00
31/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	145	163	145	163	0.00
31/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	1017	892	1017	892	0.00
31/10/2008	ZAAD On 16-March-09	7.80	Call	Currency Future	236	256	236	256	0.00
31/10/2008	ZAAD On 16-March-09	7.80	Put	Currency Future	1289	1172	1289	1172	0.00
31/10/2008	ZAAD On 12-June-09	7.90	Call	Currency Future	316	344	316	344	0.00
31/10/2008	ZAAD On 12-June-09	7.90	Put	Currency Future	1356	1252	1356	1252	0.00
31/10/2008	ZAAD On 12-December-08	7.60	Call	Currency Future	126	142	126	142	0.00
31/10/2008	ZAAD On 12-December-08	7.60	Put	Currency Future	1099	971	1099	971	0.00
31/10/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	310	337	310	337	0.00
31/10/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	1063	953	1063	953	0.00
31/10/2008	ZAAD On 12-June-09	7.60	Call	Currency Future	397	431	397	431	0.00
31/10/2008	ZAAD On 12-June-09	7.60	Put	Currency Future	1136	1039	1136	1039	0.00
31/10/2008	ZAAD On 12-December-08	7.35	Call	Currency Future	177	200	177	200	0.00
31/10/2008	ZAAD On 12-December-08	7.35	Put	Currency Future	900	780	900	780	0.00
31/10/2008	ZAAD On 16-March-09	7.30	Call	Currency Future	369	402	369	402	0.00
31/10/2008	ZAAD On 16-March-09	7.30	Put	Currency Future	922	819	922	819	0.00
31/10/2008	ZAAD On 12-June-09	7.40	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	7.40	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-December-08	7.20	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	7.20	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 16-March-09	7.15	Call	Currency Future	419	445	419	445	0.00
31/10/2008	ZAAD On 16-March-09	7.15	Put	Currency Future	822	711	822	711	0.00
31/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	512	542	512	542	0.00
31/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	901	800	901	800	0.00
31/10/2008	ZAAD On 12-December-08	7.05	Call	Currency Future	261	288	261	288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 12-December-08	7.05	Put	Currency Future	683	568	683	568	0.00
31/10/2008	ZAAD On 16-March-09	7.10	Call	Currency Future	433	460	433	460	0.00
31/10/2008	ZAAD On 16-March-09	7.10	Put	Currency Future	786	677	786	677	0.00
31/10/2008	ZAAD On 12-June-09	7.20	Call	Currency Future	526	557	526	557	0.00
31/10/2008	ZAAD On 12-June-09	7.20	Put	Currency Future	865	765	865	765	0.00
31/10/2008	ZAAD On 12-December-08	6.95	Call	Currency Future	288	320	288	320	0.00
31/10/2008	ZAAD On 12-December-08	6.95	Put	Currency Future	610	499	610	499	0.00
31/10/2008	ZAAD On 16-March-09	6.70	Call	Currency Future	568	609	568	609	0.00
31/10/2008	ZAAD On 16-March-09	6.70	Put	Currency Future	521	425	521	425	0.00
31/10/2008	ZAAD On 12-June-09	6.80	Call	Currency Future	658	702	658	702	0.00
31/10/2008	ZAAD On 12-June-09	6.80	Put	Currency Future	598	510	598	510	0.00
31/10/2008	ZAAD On 12-December-08	6.55	Call	Currency Future	432	486	432	486	0.00
31/10/2008	ZAAD On 12-December-08	6.55	Put	Currency Future	355	265	355	265	0.00
31/10/2008	ZAAD On 16-March-09	6.45	Call	Currency Future	671	730	671	730	0.00
31/10/2008	ZAAD On 16-March-09	6.45	Put	Currency Future	374	296	374	296	0.00
31/10/2008	ZAAD On 12-June-09	6.55	Call	Currency Future	756	812	756	812	0.00
31/10/2008	ZAAD On 12-June-09	6.55	Put	Currency Future	445	370	445	370	0.00
31/10/2008	ZAAD On 12-December-08	6.35	Call	Currency Future	527	598	527	598	0.00
31/10/2008	ZAAD On 12-December-08	6.35	Put	Currency Future	249	178	249	178	0.00
31/10/2008	ZAAD On 16-March-09	6.35	Call	Currency Future	719	792	719	792	0.00
31/10/2008	ZAAD On 16-March-09	6.35	Put	Currency Future	322	258	322	258	0.00
31/10/2008	ZAAD On 12-June-09	6.45	Call	Currency Future	799	872	799	872	0.00
31/10/2008	ZAAD On 12-June-09	6.45	Put	Currency Future	389	330	389	330	0.00
31/10/2008	ZAAD On 12-December-08	6.25	Call	Currency Future	583	666	583	666	0.00
31/10/2008	ZAAD On 12-December-08	6.25	Put	Currency Future	205	146	205	146	0.00
31/10/2008	ZAAD On 16-March-09	6.25	Call	Currency Future	779	857	779	857	0.00
31/10/2008	ZAAD On 16-March-09	6.25	Put	Currency Future	283	223	283	223	0.00
31/10/2008	ZAAD On 12-June-09	6.40	Call	Currency Future	828	902	828	902	0.00
31/10/2008	ZAAD On 12-June-09	6.40	Put	Currency Future	368	311	368	311	0.00
31/10/2008	ZAAD On 12-December-08	6.15	Call	Currency Future	648	739	648	739	0.00
31/10/2008	ZAAD On 12-December-08	6.15	Put	Currency Future	171	118	171	118	0.00
31/10/2008	ZAAD On 16-March-09	6.55	Call	Currency Future	628	675	628	675	0.00
31/10/2008	ZAAD On 16-March-09	6.55	Put	Currency Future	432	341	432	341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 12-June-09	6.65	Call	Currency Future	717	761	717	761	0.00
31/10/2008	ZAAD On 12-June-09	6.65	Put	Currency Future	506	419	506	419	0.00
31/10/2008	ZAAD On 12-December-08	6.45	Call	Currency Future	477	539	477	539	0.00
31/10/2008	ZAAD On 12-December-08	6.45	Put	Currency Future	299	218	299	218	0.00
31/10/2008	ZAAD On 16-March-09	6.30	Call	Currency Future	749	824	749	824	0.00
31/10/2008	ZAAD On 16-March-09	6.30	Put	Currency Future	302	240	302	240	0.00
31/10/2008	ZAAD On 12-June-09	6.40	Call	Currency Future	828	902	828	902	0.00
31/10/2008	ZAAD On 12-June-09	6.40	Put	Currency Future	368	311	368	311	0.00
31/10/2008	ZAAD On 12-December-08	6.20	Call	Currency Future	615	702	615	702	0.00
31/10/2008	ZAAD On 12-December-08	6.20	Put	Currency Future	188	132	188	132	0.00
31/10/2008	ZAAD On 16-March-09	6.55	Call	Currency Future	628	675	628	675	0.00
31/10/2008	ZAAD On 16-March-09	6.55	Put	Currency Future	432	341	432	341	0.00
31/10/2008	ZAAD On 12-June-09	6.65	Call	Currency Future	717	761	717	761	0.00
31/10/2008	ZAAD On 12-June-09	6.65	Put	Currency Future	506	419	506	419	0.00
31/10/2008	ZAAD On 12-December-08	6.45	Call	Currency Future	477	539	477	539	0.00
31/10/2008	ZAAD On 12-December-08	6.45	Put	Currency Future	299	218	299	218	0.00
31/10/2008	ZAAD On 12-June-09	6.85	Call	Currency Future	639	682	639	682	0.00
31/10/2008	ZAAD On 12-June-09	6.85	Put	Currency Future	629	540	629	540	0.00
31/10/2008	ZAAD On 12-December-08	6.65	Call	Currency Future	390	438	390	438	0.00
31/10/2008	ZAAD On 12-December-08	6.65	Put	Currency Future	413	318	413	318	0.00
31/10/2008	ZAAD On 12-December-08	6.80	Call	Currency Future	335	375	335	375	0.00
31/10/2008	ZAAD On 12-December-08	6.80	Put	Currency Future	507	404	507	404	0.00
31/10/2008	ZAAD On 16-March-09	6.95	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	6.95	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 12-June-09	7.05	Call	Currency Future	571	607	571	607	0.00
31/10/2008	ZAAD On 12-June-09	7.05	Put	Currency Future	760	665	760	665	0.00
31/10/2008	ZAAD On 12-December-08	6.85	Call	Currency Future	318	355	318	355	0.00
31/10/2008	ZAAD On 12-December-08	6.85	Put	Currency Future	541	435	541	435	0.00
31/10/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	463	493	463	493	0.00
31/10/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	716	609	716	609	0.00
31/10/2008	ZAAD On 12-June-09	7.10	Call	Currency Future	555	590	555	590	0.00
31/10/2008	ZAAD On 12-June-09	7.10	Put	Currency Future	794	698	794	698	0.00
31/10/2008	ZAAD On 16-March-09	6.70	Call	Currency Future	568	609	568	609	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 16-March-09	6.70	Put	Currency Future	521	425	521	425	0.00
31/10/2008	ZAAD On 16-March-09	6.60	Call	Currency Future	608	652	608	652	0.00
31/10/2008	ZAAD On 16-March-09	6.60	Put	Currency Future	461	368	461	368	0.00
31/10/2008	ZAAD On 12-June-09	6.70	Call	Currency Future	697	740	697	740	0.00
31/10/2008	ZAAD On 12-June-09	6.70	Put	Currency Future	536	448	536	448	0.00
31/10/2008	ZAAD On 12-December-08	6.55	Call	Currency Future	432	486	432	486	0.00
31/10/2008	ZAAD On 12-December-08	6.55	Put	Currency Future	355	265	355	265	0.00
31/10/2008	ZAAD On 16-March-09	6.65	Call	Currency Future	588	630	588	630	0.00
31/10/2008	ZAAD On 16-March-09	6.65	Put	Currency Future	491	396	491	396	0.00
31/10/2008	ZAAD On 12-December-08	6.60	Call	Currency Future	411	461	411	461	0.00
31/10/2008	ZAAD On 12-December-08	6.60	Put	Currency Future	383	291	383	291	0.00
31/10/2008	ZAAD On 12-December-08	6.30	Call	Currency Future	554	632	554	632	0.00
31/10/2008	ZAAD On 12-December-08	6.30	Put	Currency Future	227	161	227	161	0.00
31/10/2008	ZAAD On 12-December-08	6.40	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	6.40	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	454	512	454	512	0.00
31/10/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	326	241	326	241	0.00
31/10/2008	ZAAD On 12-December-08	6.90	Call	Currency Future	303	337	303	337	0.00
31/10/2008	ZAAD On 12-December-08	6.90	Put	Currency Future	575	467	575	467	0.00
31/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	274	304	274	304	0.00
31/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	646	533	646	533	0.00
31/10/2008	ZAAD On 16-March-09	6.40	Call	Currency Future	695	760	695	760	0.00
31/10/2008	ZAAD On 16-March-09	6.40	Put	Currency Future	348	276	348	276	0.00
31/10/2008	ZAAD On 16-March-09	6.50	Call	Currency Future	649	700	649	700	0.00
31/10/2008	ZAAD On 16-March-09	6.50	Put	Currency Future	403	316	403	316	0.00
31/10/2008	ZAAD On 16-March-09	6.80	Call	Currency Future	530	569	530	569	0.00
31/10/2008	ZAAD On 16-March-09	6.80	Put	Currency Future	583	485	583	485	0.00
31/10/2008	ZAAD On 16-March-09	6.90	Call	Currency Future	495	529	495	529	0.00
31/10/2008	ZAAD On 16-March-09	6.90	Put	Currency Future	648	546	648	546	0.00
31/10/2008	ZAAD On 16-March-09	6.45	Call	Currency Future	671	730	671	730	0.00
31/10/2008	ZAAD On 16-March-09	6.45	Put	Currency Future	374	296	374	296	0.00
31/10/2008	ZAAD On 16-March-09	7.05	Call	Currency Future	448	477	448	477	0.00
31/10/2008	ZAAD On 16-March-09	7.05	Put	Currency Future	751	643	751	643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	777	841	777	841	0.00
31/10/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	417	350	417	350	0.00
31/10/2008	ZAAD On 12-June-09	6.60	Call	Currency Future	736	783	736	783	0.00
31/10/2008	ZAAD On 12-June-09	6.60	Put	Currency Future	475	391	475	391	0.00
31/10/2008	ZAAD On 12-June-09	6.90	Call	Currency Future	621	662	621	662	0.00
31/10/2008	ZAAD On 12-June-09	6.90	Put	Currency Future	661	571	661	571	0.00
31/10/2008	ZAAD On 12-June-09	6.30	Call	Currency Future	888	966	888	966	0.00
31/10/2008	ZAAD On 12-June-09	6.30	Put	Currency Future	328	275	328	275	0.00
31/10/2008	ZAAD On 16-March-09	6.20	Call	Currency Future	811	891	811	891	0.00
31/10/2008	ZAAD On 16-March-09	6.20	Put	Currency Future	264	207	264	207	0.00
31/10/2008	ZAAD On 16-March-09	6.40	Call	Currency Future	695	760	695	760	0.00
31/10/2008	ZAAD On 16-March-09	6.40	Put	Currency Future	348	276	348	276	0.00
31/10/2008	ZAAD On 12-December-08	7.05	Call	Currency Future	261	288	261	288	0.00
31/10/2008	ZAAD On 12-December-08	7.05	Put	Currency Future	683	568	683	568	0.00
31/10/2008	ZAAD On 16-March-09	7.15	Call	Currency Future	419	445	419	445	0.00
31/10/2008	ZAAD On 16-March-09	7.15	Put	Currency Future	822	711	822	711	0.00
31/10/2008	ZAAD On 12-June-09	6.90	Call	Currency Future	621	662	621	662	0.00
31/10/2008	ZAAD On 12-June-09	6.90	Put	Currency Future	661	571	661	571	0.00
31/10/2008	ZAAD On 12-December-08	7.15	Call	Currency Future	230	260	230	260	0.00
31/10/2008	ZAAD On 12-December-08	7.15	Put	Currency Future	752	640	752	640	0.00
31/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	202	229	202	229	0.00
31/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	825	708	825	708	0.00
31/10/2008	ZAAD On 16-March-09	7.20	Call	Currency Future	402	430	402	430	0.00
31/10/2008	ZAAD On 16-March-09	7.20	Put	Currency Future	855	746	855	746	0.00
31/10/2008	ZAAD On 16-March-09	7.30	Call	Currency Future	369	402	369	402	0.00
31/10/2008	ZAAD On 16-March-09	7.30	Put	Currency Future	922	819	922	819	0.00
31/10/2008	ZAAD On 16-March-09	7.40	Call	Currency Future	338	369	338	369	0.00
31/10/2008	ZAAD On 16-March-09	7.40	Put	Currency Future	991	885	991	885	0.00
31/10/2008	ZAAD On 12-June-09	6.70	Call	Currency Future	697	740	697	740	0.00
31/10/2008	ZAAD On 12-June-09	6.70	Put	Currency Future	536	448	536	448	0.00
31/10/2008	ZAAD On 12-June-09	7.20	Call	Currency Future	526	557	526	557	0.00
31/10/2008	ZAAD On 12-June-09	7.20	Put	Currency Future	865	765	865	765	0.00
31/10/2008	ZAAD On 12-June-09	7.30	Call	Currency Future	494	527	494	527	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 12-June-09	7.30	Put	Currency Future	933	835	933	835	0.00
31/10/2008	ZAAD On 12-June-09	7.40	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	7.40	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	427	464	427	464	0.00
31/10/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	1066	972	1066	972	0.00
31/10/2008	ZAAD On 12-December-08	6.95	Call	Currency Future	288	320	288	320	0.00
31/10/2008	ZAAD On 12-December-08	6.95	Put	Currency Future	610	499	610	499	0.00
31/10/2008	ZAAD On 12-December-08	7.15	Call	Currency Future	230	260	230	260	0.00
31/10/2008	ZAAD On 12-December-08	7.15	Put	Currency Future	752	640	752	640	0.00
31/10/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	385	416	385	416	0.00
31/10/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	888	782	888	782	0.00
31/10/2008	ZAAD On 16-March-09	7.35	Call	Currency Future	353	385	353	385	0.00
31/10/2008	ZAAD On 16-March-09	7.35	Put	Currency Future	957	851	957	851	0.00
31/10/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	678	721	678	721	0.00
31/10/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	567	479	567	479	0.00
31/10/2008	ZAAD On 12-June-09	7.15	Call	Currency Future	540	573	540	573	0.00
31/10/2008	ZAAD On 12-June-09	7.15	Put	Currency Future	829	731	829	731	0.00
31/10/2008	ZAAD On 12-June-09	7.35	Call	Currency Future	476	513	476	513	0.00
31/10/2008	ZAAD On 12-June-09	7.35	Put	Currency Future	966	871	966	871	0.00
31/10/2008	ZAAD On 12-June-09	7.45	Call	Currency Future	443	481	443	481	0.00
31/10/2008	ZAAD On 12-June-09	7.45	Put	Currency Future	1032	940	1032	940	0.00
31/10/2008	ZAAD On 12-December-08	6.40	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	6.40	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	7.10	Call	Currency Future	245	274	245	274	0.00
31/10/2008	ZAAD On 12-December-08	7.10	Put	Currency Future	717	603	717	603	0.00
31/10/2008	ZAAD On 16-March-09	6.80	Call	Currency Future	530	569	530	569	0.00
31/10/2008	ZAAD On 16-March-09	6.80	Put	Currency Future	583	485	583	485	0.00
31/10/2008	ZAAD On 16-March-09	6.65	Call	Currency Future	588	630	588	630	0.00
31/10/2008	ZAAD On 16-March-09	6.65	Put	Currency Future	491	396	491	396	0.00
31/10/2008	ZAAD On 16-March-09	6.95	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	6.95	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 12-December-08	6.10	Call	Currency Future	683	776	683	776	0.00
31/10/2008	ZAAD On 12-December-08	6.10	Put	Currency Future	155	106	155	106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 16-March-09	6.10	Call	Currency Future	876	961	876	961	0.00
31/10/2008	ZAAD On 16-March-09	6.10	Put	Currency Future	229	178	229	178	0.00
31/10/2008	ZAAD On 16-March-09	6.20	Call	Currency Future	811	891	811	891	0.00
31/10/2008	ZAAD On 16-March-09	6.20	Put	Currency Future	264	207	264	207	0.00
31/10/2008	ZAAD On 12-June-09	6.20	Call	Currency Future	951	1033	951	1033	0.00
31/10/2008	ZAAD On 12-June-09	6.20	Put	Currency Future	290	241	290	241	0.00
31/10/2008	ZAAD On 12-December-08	6.00	Call	Currency Future	754	855	754	855	0.00
31/10/2008	ZAAD On 12-December-08	6.00	Put	Currency Future	127	84	127	84	0.00
31/10/2008	ZAAD On 12-December-08	6.30	Call	Currency Future	554	632	554	632	0.00
31/10/2008	ZAAD On 12-December-08	6.30	Put	Currency Future	227	161	227	161	0.00
31/10/2008	ZAAD On 12-December-08	6.80	Call	Currency Future	335	375	335	375	0.00
31/10/2008	ZAAD On 12-December-08	6.80	Put	Currency Future	507	404	507	404	0.00
31/10/2008	ZAAD On 12-December-08	5.80	Call	Currency Future	909	1021	909	1021	0.00
31/10/2008	ZAAD On 12-December-08	5.80	Put	Currency Future	81	51	81	51	0.00
31/10/2008	ZAAD On 12-December-08	5.90	Call	Currency Future	830	936	830	936	0.00
31/10/2008	ZAAD On 12-December-08	5.90	Put	Currency Future	102	66	102	66	0.00
31/10/2008	ZAAD On 16-March-09	5.90	Call	Currency Future	1016	1111	1016	1111	0.00
31/10/2008	ZAAD On 16-March-09	5.90	Put	Currency Future	169	127	169	127	0.00
31/10/2008	ZAAD On 16-March-09	6.00	Call	Currency Future	944	1035	944	1035	0.00
31/10/2008	ZAAD On 16-March-09	6.00	Put	Currency Future	198	151	198	151	0.00
31/10/2008	ZAAD On 12-June-09	6.00	Call	Currency Future	1085	1175	1085	1175	0.00
31/10/2008	ZAAD On 12-June-09	6.00	Put	Currency Future	224	183	224	183	0.00
31/10/2008	ZAAD On 12-June-09	6.10	Call	Currency Future	1017	1103	1017	1103	0.00
31/10/2008	ZAAD On 12-June-09	6.10	Put	Currency Future	256	211	256	211	0.00
31/10/2008	ZAAD On 12-June-09	6.20	Call	Currency Future	951	1033	951	1033	0.00
31/10/2008	ZAAD On 12-June-09	6.20	Put	Currency Future	290	241	290	241	0.00
31/10/2008	ZAAD On 12-June-09	6.30	Call	Currency Future	888	966	888	966	0.00
31/10/2008	ZAAD On 12-June-09	6.30	Put	Currency Future	328	275	328	275	0.00
31/10/2008	ZAAD On 12-June-09	6.80	Call	Currency Future	658	702	658	702	0.00
31/10/2008	ZAAD On 12-June-09	6.80	Put	Currency Future	598	510	598	510	0.00
31/10/2008	ZAAD On 12-December-08	5.75	Call	Currency Future	950	1065	950	1065	0.00
31/10/2008	ZAAD On 12-December-08	5.75	Put	Currency Future	72	44	72	44	0.00
31/10/2008	ZAAD On 12-December-08	5.85	Call	Currency Future	869	978	869	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
31/10/2008	ZAAD On 12-December-08	5.85	Put	Currency Future	91	58	91	58	0.00
31/10/2008	ZAAD On 12-December-08	5.95	Call	Currency Future	792	895	792	895	0.00
31/10/2008	ZAAD On 12-December-08	5.95	Put	Currency Future	114	74	114	74	0.00
31/10/2008	ZAAD On 12-December-08	6.05	Call	Currency Future	718	815	718	815	0.00
31/10/2008	ZAAD On 12-December-08	6.05	Put	Currency Future	141	95	141	95	0.00
31/10/2008	ZAAD On 12-December-08	6.15	Call	Currency Future	648	739	648	739	0.00
31/10/2008	ZAAD On 12-December-08	6.15	Put	Currency Future	171	118	171	118	0.00
31/10/2008	ZAAD On 12-December-08	6.05	Call	Currency Future	718	815	718	815	0.00
31/10/2008	ZAAD On 12-December-08	6.05	Put	Currency Future	141	95	141	95	0.00
31/10/2008	ZAAD On 16-March-09	5.95	Call	Currency Future	980	1072	980	1072	0.00
31/10/2008	ZAAD On 16-March-09	5.95	Put	Currency Future	183	139	183	139	0.00
31/10/2008	ZAAD On 16-March-09	6.05	Call	Currency Future	910	998	910	998	0.00
31/10/2008	ZAAD On 16-March-09	6.05	Put	Currency Future	213	164	213	164	0.00
31/10/2008	ZAAD On 16-March-09	6.15	Call	Currency Future	843	926	843	926	0.00
31/10/2008	ZAAD On 16-March-09	6.15	Put	Currency Future	246	192	246	192	0.00
31/10/2008	ZAAD On 12-June-09	6.05	Call	Currency Future	1050	1138	1050	1138	0.00
31/10/2008	ZAAD On 12-June-09	6.05	Put	Currency Future	240	196	240	196	0.00
31/10/2008	ZAAD On 12-June-09	6.15	Call	Currency Future	983	1067	983	1067	0.00
31/10/2008	ZAAD On 12-June-09	6.15	Put	Currency Future	273	226	273	226	0.00
31/10/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	919	999	919	999	0.00
31/10/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	309	258	309	258	0.00
31/10/2008	ZAAD On 12-June-09	6.35	Call	Currency Future	858	934	858	934	0.00
31/10/2008	ZAAD On 12-June-09	6.35	Put	Currency Future	347	292	347	292	0.00
31/10/2008	ZAAD On 12-December-08	5.95	Call	Currency Future	792	895	792	895	0.00
31/10/2008	ZAAD On 12-December-08	5.95	Put	Currency Future	114	74	114	74	0.00
31/10/2008	ZAAD On 16-March-09	6.15	Call	Currency Future	843	926	843	926	0.00
31/10/2008	ZAAD On 16-March-09	6.15	Put	Currency Future	246	192	246	192	0.00
31/10/2008	ZAAD On 12-June-09	6.15	Call	Currency Future	983	1067	983	1067	0.00
31/10/2008	ZAAD On 12-June-09	6.15	Put	Currency Future	273	226	273	226	0.00
31/10/2008	ZAAD On 16-March-09	7.20	Call	Currency Future	402	430	402	430	0.00
31/10/2008	ZAAD On 16-March-09	7.20	Put	Currency Future	855	746	855	746	0.00
31/10/2008	ZAAD On 16-March-09	7.40	Call	Currency Future	338	369	338	369	0.00
31/10/2008	ZAAD On 16-March-09	7.40	Put	Currency Future	991	885	991	885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 12-December-08	7.45	Call	Currency Future	155	175	155	175	0.00
31/10/2008	ZAAD On 12-December-08	7.45	Put	Currency Future	978	854	978	854	0.00
31/10/2008	ZAAD On 16-March-09	7.45	Call	Currency Future	324	353	324	353	0.00
31/10/2008	ZAAD On 16-March-09	7.45	Put	Currency Future	1027	919	1027	919	0.00
31/10/2008	ZAAD On 16-March-09	7.55	Call	Currency Future	296	322	296	322	0.00
31/10/2008	ZAAD On 16-March-09	7.55	Put	Currency Future	1099	989	1099	989	0.00
31/10/2008	ZAAD On 12-June-09	7.55	Call	Currency Future	412	447	412	447	0.00
31/10/2008	ZAAD On 12-June-09	7.55	Put	Currency Future	1101	1006	1101	1006	0.00
31/10/2008	ZAAD On 12-June-09	7.65	Call	Currency Future	382	415	382	415	0.00
31/10/2008	ZAAD On 12-June-09	7.65	Put	Currency Future	1171	1074	1171	1074	0.00
31/10/2008	ZAAD On 12-December-08	7.55	Call	Currency Future	135	152	135	152	0.00
31/10/2008	ZAAD On 12-December-08	7.55	Put	Currency Future	1058	931	1058	931	0.00
31/10/2008	ZAAD On 16-March-09	7.60	Call	Currency Future	283	308	283	308	0.00
31/10/2008	ZAAD On 16-March-09	7.60	Put	Currency Future	1136	1024	1136	1024	0.00
31/10/2008	ZAAD On 16-March-09	7.70	Call	Currency Future	258	281	258	281	0.00
31/10/2008	ZAAD On 16-March-09	7.70	Put	Currency Future	1212	1097	1212	1097	0.00
31/10/2008	ZAAD On 12-June-09	7.30	Call	Currency Future	494	527	494	527	0.00
31/10/2008	ZAAD On 12-June-09	7.30	Put	Currency Future	933	835	933	835	0.00
31/10/2008	ZAAD On 12-June-09	7.70	Call	Currency Future	368	400	368	400	0.00
31/10/2008	ZAAD On 12-June-09	7.70	Put	Currency Future	1207	1108	1207	1108	0.00
31/10/2008	ZAAD On 12-December-08	7.45	Call	Currency Future	155	175	155	175	0.00
31/10/2008	ZAAD On 12-December-08	7.45	Put	Currency Future	978	854	978	854	0.00
31/10/2008	ZAAD On 12-December-08	7.55	Call	Currency Future	135	152	135	152	0.00
31/10/2008	ZAAD On 12-December-08	7.55	Put	Currency Future	1058	931	1058	931	0.00
31/10/2008	ZAAD On 12-December-08	7.65	Call	Currency Future	118	132	118	132	0.00
31/10/2008	ZAAD On 12-December-08	7.65	Put	Currency Future	1140	1011	1140	1011	0.00
31/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	102	114	102	114	0.00
31/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	1224	1093	1224	1093	0.00
31/10/2008	ZAAD On 16-March-09	7.90	Call	Currency Future	215	233	215	233	0.00
31/10/2008	ZAAD On 16-March-09	7.90	Put	Currency Future	1368	1249	1368	1249	0.00
31/10/2008	ZAAD On 12-June-09	7.70	Call	Currency Future	368	400	368	400	0.00
31/10/2008	ZAAD On 12-June-09	7.70	Put	Currency Future	1207	1108	1207	1108	0.00
31/10/2008	ZAAD On 12-June-09	7.80	Call	Currency Future	341	371	341	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 12-June-09	7.80	Put	Currency Future	1281	1179	1281	1179	0.00
31/10/2008	ZAAD On 12-June-09	7.90	Call	Currency Future	316	344	316	344	0.00
31/10/2008	ZAAD On 12-June-09	7.90	Put	Currency Future	1356	1252	1356	1252	0.00
31/10/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	293	318	293	318	0.00
31/10/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	1432	1326	1432	1326	0.00
31/10/2008	ZAAD On 12-December-08	7.20	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	7.20	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	7.30	Call	Currency Future	190	214	190	214	0.00
31/10/2008	ZAAD On 12-December-08	7.30	Put	Currency Future	862	743	862	743	0.00
31/10/2008	ZAAD On 12-December-08	7.40	Call	Currency Future	166	187	166	187	0.00
31/10/2008	ZAAD On 12-December-08	7.40	Put	Currency Future	938	816	938	816	0.00
31/10/2008	ZAAD On 12-December-08	7.70	Call	Currency Future	110	122	110	122	0.00
31/10/2008	ZAAD On 12-December-08	7.70	Put	Currency Future	1182	1052	1182	1052	0.00
31/10/2008	ZAAD On 12-December-08	7.80	Call	Currency Future	95	106	95	106	0.00
31/10/2008	ZAAD On 12-December-08	7.80	Put	Currency Future	1267	1135	1267	1135	0.00
31/10/2008	ZAAD On 12-December-08	7.90	Call	Currency Future	82	91	82	91	0.00
31/10/2008	ZAAD On 12-December-08	7.90	Put	Currency Future	1354	1220	1354	1220	0.00
31/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	71	78	71	78	0.00
31/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	1443	1307	1443	1307	0.00
31/10/2008	ZAAD On 12-December-08	7.40	Call	Currency Future	166	187	166	187	0.00
31/10/2008	ZAAD On 12-December-08	7.40	Put	Currency Future	938	816	938	816	0.00
31/10/2008	ZAAD On 12-December-08	7.70	Call	Currency Future	110	122	110	122	0.00
31/10/2008	ZAAD On 12-December-08	7.70	Put	Currency Future	1182	1052	1182	1052	0.00
31/10/2008	ZAAD On 12-December-08	7.90	Call	Currency Future	82	91	82	91	0.00
31/10/2008	ZAAD On 12-December-08	7.90	Put	Currency Future	1354	1220	1354	1220	0.00
31/10/2008	ZAAD On 16-March-09	7.90	Call	Currency Future	215	233	215	233	0.00
31/10/2008	ZAAD On 16-March-09	7.90	Put	Currency Future	1368	1249	1368	1249	0.00
31/10/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	195	212	195	212	0.00
31/10/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	1449	1328	1449	1328	0.00
31/10/2008	ZAAD On 16-March-09	8.10	Call	Currency Future	178	192	178	192	0.00
31/10/2008	ZAAD On 16-March-09	8.10	Put	Currency Future	1531	1408	1531	1408	0.00
31/10/2008	ZAAD On 16-March-09	8.20	Call	Currency Future	161	174	161	174	0.00
31/10/2008	ZAAD On 16-March-09	8.20	Put	Currency Future	1615	1490	1615	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	247	268	247	268	0.00
31/10/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	1250	1134	1250	1134	0.00
31/10/2008	ZAAD On 16-March-09	7.85	Call	Currency Future	225	244	225	244	0.00
31/10/2008	ZAAD On 16-March-09	7.85	Put	Currency Future	1328	1210	1328	1210	0.00
31/10/2008	ZAAD On 16-March-09	7.95	Call	Currency Future	205	222	205	222	0.00
31/10/2008	ZAAD On 16-March-09	7.95	Put	Currency Future	1408	1288	1408	1288	0.00
31/10/2008	ZAAD On 16-March-09	8.05	Call	Currency Future	186	202	186	202	0.00
31/10/2008	ZAAD On 16-March-09	8.05	Put	Currency Future	1490	1368	1490	1368	0.00
31/10/2008	ZAAD On 12-June-09	8.10	Call	Currency Future	271	294	271	294	0.00
31/10/2008	ZAAD On 12-June-09	8.10	Put	Currency Future	1510	1403	1510	1403	0.00
31/10/2008	ZAAD On 12-June-09	8.20	Call	Currency Future	250	272	250	272	0.00
31/10/2008	ZAAD On 12-June-09	8.20	Put	Currency Future	1590	1480	1590	1480	0.00
31/10/2008	ZAAD On 12-June-09	8.30	Call	Currency Future	231	251	231	251	0.00
31/10/2008	ZAAD On 12-June-09	8.30	Put	Currency Future	1671	1559	1671	1559	0.00
31/10/2008	ZAAD On 12-June-09	8.20	Call	Currency Future	250	272	250	272	0.00
31/10/2008	ZAAD On 12-June-09	8.20	Put	Currency Future	1590	1480	1590	1480	0.00
31/10/2008	ZAAD On 12-December-08	7.30	Call	Currency Future	190	214	190	214	0.00
31/10/2008	ZAAD On 12-December-08	7.30	Put	Currency Future	862	743	862	743	0.00
31/10/2008	ZAAD On 12-June-09	7.05	Call	Currency Future	571	607	571	607	0.00
31/10/2008	ZAAD On 12-June-09	7.05	Put	Currency Future	760	665	760	665	0.00
31/10/2008	ZAAD On 12-June-09	7.55	Call	Currency Future	412	447	412	447	0.00
31/10/2008	ZAAD On 12-June-09	7.55	Put	Currency Future	1101	1006	1101	1006	0.00
31/10/2008	ZAAD On 12-June-09	6.45	Call	Currency Future	799	872	799	872	0.00
31/10/2008	ZAAD On 12-June-09	6.45	Put	Currency Future	389	330	389	330	0.00
31/10/2008	ZAAD On 12-June-09	6.95	Call	Currency Future	604	643	604	643	0.00
31/10/2008	ZAAD On 12-June-09	6.95	Put	Currency Future	693	601	693	601	0.00