



Derivatives Monthly Statistics Report

For December 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 16-March-09			Currency Future	9.5700	9.6002	9.5715	9.6002	158,251.00
31/12/2008	\$ / R On 15-March-10			Currency Future	10.9800	11.0508	10.9834	11.0508	0.00
31/12/2008	\$ / R On 12-June-09			Currency Future	9.7500	9.7842	9.7542	9.7842	4,563.00
31/12/2008	\$ / R On 14-September-09			Currency Future	9.9100	9.9472	9.9147	9.9472	35.00
31/12/2008	\$ / R On 14-December-09			Currency Future	10.0400	10.0806	10.0436	10.0806	0.00
31/12/2008	\$ / R On 16-March-09	9.60	Call	Currency Future	451	474	451	474	0.00
31/12/2008	\$ / R On 16-March-09	9.60	Put	Currency Future	479	473	479	473	0.00
31/12/2008	\$ / R On 15-March-10	11.05	Call	Currency Future	1334	1346	1334	1346	0.00
31/12/2008	\$ / R On 15-March-10	11.05	Put	Currency Future	1401	1345	1401	1345	0.00
31/12/2008	\$ / R On 12-June-09	9.80	Call	Currency Future	676	690	676	690	0.00
31/12/2008	\$ / R On 12-June-09	9.80	Put	Currency Future	722	705	722	705	0.00
31/12/2008	\$ / R On 14-September-09	9.95	Call	Currency Future	862	0	862	0	0.00
31/12/2008	\$ / R On 14-September-09	9.95	Put	Currency Future	897	0	897	0	0.00
31/12/2008	\$ / R On 14-December-09	10.10	Call	Currency Future	1016	1029	1016	1029	0.00
31/12/2008	\$ / R On 14-December-09	10.10	Put	Currency Future	1072	1048	1072	1048	0.00
31/12/2008	\$ / R On 16-March-09	9.65	Call	Currency Future	432	455	432	455	0.00
31/12/2008	\$ / R On 16-March-09	9.65	Put	Currency Future	511	504	511	504	0.00
31/12/2008	\$ / R On 15-March-10	11.15	Call	Currency Future	1301	1312	1301	1312	0.00
31/12/2008	\$ / R On 15-March-10	11.15	Put	Currency Future	1468	1411	1468	1411	0.00
31/12/2008	\$ / R On 12-June-09	9.85	Call	Currency Future	658	671	658	671	0.00
31/12/2008	\$ / R On 12-June-09	9.85	Put	Currency Future	754	737	754	737	0.00
31/12/2008	\$ / R On 14-September-09	10.00	Call	Currency Future	844	854	844	854	0.00
31/12/2008	\$ / R On 14-September-09	10.00	Put	Currency Future	929	907	929	907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	10.10	Call	Currency Future	1016	1029	1016	1029	0.00
31/12/2008	\$ / R On 14-December-09	10.10	Put	Currency Future	1072	1048	1072	1048	0.00
31/12/2008	\$ / R On 16-March-09	9.85	Call	Currency Future	368	388	368	388	0.00
31/12/2008	\$ / R On 16-March-09	9.85	Put	Currency Future	646	637	646	637	0.00
31/12/2008	\$ / R On 15-March-10	11.40	Call	Currency Future	1222	1232	1222	1232	0.00
31/12/2008	\$ / R On 15-March-10	11.40	Put	Currency Future	1639	1581	1639	1581	0.00
31/12/2008	\$ / R On 12-June-09	10.05	Call	Currency Future	592	604	592	604	0.00
31/12/2008	\$ / R On 12-June-09	10.05	Put	Currency Future	888	870	888	870	0.00
31/12/2008	\$ / R On 14-September-09	10.20	Call	Currency Future	777	786	777	786	0.00
31/12/2008	\$ / R On 14-September-09	10.20	Put	Currency Future	1063	1039	1063	1039	0.00
31/12/2008	\$ / R On 14-December-09	10.35	Call	Currency Future	933	944	933	944	0.00
31/12/2008	\$ / R On 14-December-09	10.35	Put	Currency Future	1239	1214	1239	1214	0.00
31/12/2008	\$ / R On 15-March-10	11.30	Call	Currency Future	1253	1263	1253	1263	0.00
31/12/2008	\$ / R On 15-March-10	11.30	Put	Currency Future	1570	1513	1570	1513	0.00
31/12/2008	\$ / R On 15-March-10	10.45	Call	Currency Future	1555	1570	1555	1570	0.00
31/12/2008	\$ / R On 15-March-10	10.45	Put	Currency Future	1022	970	1022	970	0.00
31/12/2008	\$ / R On 12-June-09	10.05	Call	Currency Future	592	604	592	604	0.00
31/12/2008	\$ / R On 12-June-09	10.05	Put	Currency Future	888	870	888	870	0.00
31/12/2008	\$ / R On 14-December-09	10.30	Call	Currency Future	949	960	949	960	0.00
31/12/2008	\$ / R On 14-December-09	10.30	Put	Currency Future	1205	1180	1205	1180	0.00
31/12/2008	\$ / R On 16-March-09	10.00	Call	Currency Future	327	345	327	345	0.00
31/12/2008	\$ / R On 16-March-09	10.00	Put	Currency Future	756	745	756	745	0.00
31/12/2008	\$ / R On 15-March-10	11.00	Call	Currency Future	1352	1363	1352	1363	0.00
31/12/2008	\$ / R On 15-March-10	11.00	Put	Currency Future	1368	1312	1368	1312	0.00
31/12/2008	\$ / R On 15-March-10	12.30	Call	Currency Future	985	990	985	990	27,500.00
31/12/2008	\$ / R On 15-March-10	12.30	Put	Currency Future	2301	2239	2301	2239	0.00
31/12/2008	\$ / R On 15-March-10	9.85	Call	Currency Future	1822	1844	1822	1844	27,500.00
31/12/2008	\$ / R On 15-March-10	9.85	Put	Currency Future	689	644	689	644	0.00
31/12/2008	\$ / R On 12-June-09	10.15	Call	Currency Future	562	573	562	573	0.00
31/12/2008	\$ / R On 12-June-09	10.15	Put	Currency Future	958	939	958	939	0.00
31/12/2008	\$ / R On 14-September-09	11.30	Call	Currency Future	432	440	432	440	0.00
31/12/2008	\$ / R On 14-September-09	11.30	Put	Currency Future	1817	1793	1817	1793	0.00
31/12/2008	\$ / R On 14-December-09	10.45	Call	Currency Future	902	913	902	913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	10.45	Put	Currency Future	1308	1282	1308	1282	0.00
31/12/2008	\$ / R On 16-March-09	10.05	Call	Currency Future	315	333	315	333	0.00
31/12/2008	\$ / R On 16-March-09	10.05	Put	Currency Future	793	782	793	782	0.00
31/12/2008	\$ / R On 15-March-10	11.44	Call	Currency Future	1210	1219	1210	1219	0.00
31/12/2008	\$ / R On 15-March-10	11.44	Put	Currency Future	1666	1609	1666	1609	0.00
31/12/2008	\$ / R On 12-June-09	10.20	Call	Currency Future	544	559	544	559	0.00
31/12/2008	\$ / R On 12-June-09	10.20	Put	Currency Future	990	975	990	975	0.00
31/12/2008	\$ / R On 14-December-09	10.50	Call	Currency Future	887	898	887	898	0.00
31/12/2008	\$ / R On 14-December-09	10.50	Put	Currency Future	1343	1317	1343	1317	0.00
31/12/2008	\$ / R On 14-December-09	10.55	Call	Currency Future	872	883	872	883	9,530.00
31/12/2008	\$ / R On 14-December-09	10.55	Put	Currency Future	1379	1352	1379	1352	0.00
31/12/2008	\$ / R On 14-December-09	12.30	Call	Currency Future	518	524	518	524	84.00
31/12/2008	\$ / R On 14-December-09	12.30	Put	Currency Future	2774	2743	2774	2743	0.00
31/12/2008	\$ / R On 14-December-09	13.00	Call	Currency Future	428	435	428	435	9,530.00
31/12/2008	\$ / R On 14-December-09	13.00	Put	Currency Future	3385	3355	3385	3355	0.00
31/12/2008	\$ / R On 14-December-09	9.90	Call	Currency Future	1086	1099	1086	1099	10,184.00
31/12/2008	\$ / R On 14-December-09	9.90	Put	Currency Future	942	918	942	918	0.00
31/12/2008	\$ / R On 16-March-09	10.15	Call	Currency Future	283	304	283	304	0.00
31/12/2008	\$ / R On 16-March-09	10.15	Put	Currency Future	862	854	862	854	0.00
31/12/2008	\$ / R On 12-June-09	10.35	Call	Currency Future	490	505	490	505	0.00
31/12/2008	\$ / R On 12-June-09	10.35	Put	Currency Future	1086	1070	1086	1070	0.00
31/12/2008	\$ / R On 14-December-09	10.60	Call	Currency Future	858	868	858	868	0.00
31/12/2008	\$ / R On 14-December-09	10.60	Put	Currency Future	1414	1388	1414	1388	0.00
31/12/2008	\$ / R On 16-March-09	10.40	Call	Currency Future	215	233	215	233	0.00
31/12/2008	\$ / R On 16-March-09	10.40	Put	Currency Future	1043	1033	1043	1033	0.00
31/12/2008	\$ / R On 12-June-09	10.60	Call	Currency Future	411	424	411	424	0.00
31/12/2008	\$ / R On 12-June-09	10.60	Put	Currency Future	1257	1239	1257	1239	0.00
31/12/2008	\$ / R On 14-December-09	10.90	Call	Currency Future	779	788	779	788	0.00
31/12/2008	\$ / R On 14-December-09	10.90	Put	Currency Future	1636	1608	1636	1608	0.00
31/12/2008	\$ / R On 12-June-09	10.60	Call	Currency Future	411	424	411	424	0.00
31/12/2008	\$ / R On 12-June-09	10.60	Put	Currency Future	1257	1239	1257	1239	0.00
31/12/2008	\$ / R On 16-March-09	10.30	Call	Currency Future	240	260	240	260	2,500.00
31/12/2008	\$ / R On 16-March-09	10.30	Put	Currency Future	969	959	969	959	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 12-June-09	10.50	Call	Currency Future	441	455	441	455	0.00
31/12/2008	\$ / R On 12-June-09	10.50	Put	Currency Future	1187	1171	1187	1171	0.00
31/12/2008	\$ / R On 14-December-09	10.80	Call	Currency Future	804	814	804	814	0.00
31/12/2008	\$ / R On 14-December-09	10.80	Put	Currency Future	1561	1533	1561	1533	0.00
31/12/2008	\$ / R On 16-March-09	10.35	Call	Currency Future	227	246	227	246	5,000.00
31/12/2008	\$ / R On 16-March-09	10.35	Put	Currency Future	1006	996	1006	996	0.00
31/12/2008	\$ / R On 16-March-09	10.45	Call	Currency Future	203	220	203	220	0.00
31/12/2008	\$ / R On 16-March-09	10.45	Put	Currency Future	1081	1070	1081	1070	0.00
31/12/2008	\$ / R On 12-June-09	10.65	Call	Currency Future	396	409	396	409	0.00
31/12/2008	\$ / R On 12-June-09	10.65	Put	Currency Future	1292	1275	1292	1275	0.00
31/12/2008	\$ / R On 14-December-09	11.00	Call	Currency Future	755	764	755	764	0.00
31/12/2008	\$ / R On 14-December-09	11.00	Put	Currency Future	1712	1683	1712	1683	0.00
31/12/2008	\$ / R On 16-March-09	10.40	Call	Currency Future	215	233	215	233	0.00
31/12/2008	\$ / R On 16-March-09	10.40	Put	Currency Future	1043	1033	1043	1033	0.00
31/12/2008	\$ / R On 12-June-09	10.55	Call	Currency Future	426	439	426	439	0.00
31/12/2008	\$ / R On 12-June-09	10.55	Put	Currency Future	1222	1205	1222	1205	0.00
31/12/2008	\$ / R On 16-March-09	10.60	Call	Currency Future	170	186	170	186	0.00
31/12/2008	\$ / R On 16-March-09	10.60	Put	Currency Future	1198	1186	1198	1186	0.00
31/12/2008	\$ / R On 12-June-09	10.80	Call	Currency Future	355	367	355	367	0.00
31/12/2008	\$ / R On 12-June-09	10.80	Put	Currency Future	1401	1383	1401	1383	0.00
31/12/2008	\$ / R On 14-December-09	11.15	Call	Currency Future	721	730	721	730	0.00
31/12/2008	\$ / R On 14-December-09	11.15	Put	Currency Future	1828	1799	1828	1799	0.00
31/12/2008	\$ / R On 16-March-09	10.55	Call	Currency Future	180	197	180	197	0.00
31/12/2008	\$ / R On 16-March-09	10.55	Put	Currency Future	1159	1147	1159	1147	0.00
31/12/2008	\$ / R On 12-June-09	10.70	Call	Currency Future	382	394	382	394	0.00
31/12/2008	\$ / R On 12-June-09	10.70	Put	Currency Future	1328	1310	1328	1310	0.00
31/12/2008	\$ / R On 14-December-09	11.10	Call	Currency Future	732	741	732	741	0.00
31/12/2008	\$ / R On 14-December-09	11.10	Put	Currency Future	1789	1760	1789	1760	0.00
31/12/2008	\$ / R On 16-March-09	10.70	Call	Currency Future	151	166	151	166	0.00
31/12/2008	\$ / R On 16-March-09	10.70	Put	Currency Future	1279	1266	1279	1266	0.00
31/12/2008	\$ / R On 12-June-09	10.90	Call	Currency Future	330	341	330	341	0.00
31/12/2008	\$ / R On 12-June-09	10.90	Put	Currency Future	1476	1457	1476	1457	0.00
31/12/2008	\$ / R On 14-December-09	11.30	Call	Currency Future	690	697	690	697	0.00

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31/12/2008	\$ / R On 14-December-09	11.30	Put	Currency Future	1946	1917	1946	1917	0.00
31/12/2008	\$ / R On 16-March-09	10.50	Call	Currency Future	191	208	191	208	0.00
31/12/2008	\$ / R On 16-March-09	10.50	Put	Currency Future	1120	1108	1120	1108	0.00
31/12/2008	\$ / R On 14-December-09	11.20	Call	Currency Future	711	719	711	719	0.00
31/12/2008	\$ / R On 14-December-09	11.20	Put	Currency Future	1867	1838	1867	1838	0.00
31/12/2008	\$ / R On 16-March-09	10.25	Call	Currency Future	254	274	254	274	0.00
31/12/2008	\$ / R On 16-March-09	10.25	Put	Currency Future	932	924	932	924	0.00
31/12/2008	\$ / R On 12-June-09	10.45	Call	Currency Future	457	471	457	471	0.00
31/12/2008	\$ / R On 12-June-09	10.45	Put	Currency Future	1153	1137	1153	1137	0.00
31/12/2008	\$ / R On 12-June-09	10.30	Call	Currency Future	508	522	508	522	0.00
31/12/2008	\$ / R On 12-June-09	10.30	Put	Currency Future	1054	1038	1054	1038	0.00
31/12/2008	\$ / R On 16-March-09	10.05	Call	Currency Future	315	333	315	333	0.00
31/12/2008	\$ / R On 16-March-09	10.05	Put	Currency Future	793	782	793	782	0.00
31/12/2008	\$ / R On 12-June-09	10.25	Call	Currency Future	525	540	525	540	0.00
31/12/2008	\$ / R On 12-June-09	10.25	Put	Currency Future	1021	1006	1021	1006	0.00
31/12/2008	\$ / R On 14-December-09	12.30	Call	Currency Future	518	524	518	524	10,100.00
31/12/2008	\$ / R On 14-December-09	12.30	Put	Currency Future	2774	2743	2774	2743	0.00
31/12/2008	\$ / R On 16-March-09	10.85	Call	Currency Future	125	139	125	139	0.00
31/12/2008	\$ / R On 16-March-09	10.85	Put	Currency Future	1404	1389	1404	1389	0.00
31/12/2008	\$ / R On 12-June-09	11.05	Call	Currency Future	295	305	295	305	0.00
31/12/2008	\$ / R On 12-June-09	11.05	Put	Currency Future	1590	1571	1590	1571	0.00
31/12/2008	\$ / R On 14-December-09	11.60	Call	Currency Future	632	639	632	639	0.00
31/12/2008	\$ / R On 14-December-09	11.60	Put	Currency Future	2188	2158	2188	2158	0.00
31/12/2008	\$ / R On 16-March-09	10.95	Call	Currency Future	110	123	110	123	0.00
31/12/2008	\$ / R On 16-March-09	10.95	Put	Currency Future	1489	1473	1489	1473	0.00
31/12/2008	\$ / R On 12-June-09	11.15	Call	Currency Future	273	282	273	282	0.00
31/12/2008	\$ / R On 12-June-09	11.15	Put	Currency Future	1669	1648	1669	1648	0.00
31/12/2008	\$ / R On 14-December-09	11.50	Call	Currency Future	650	657	650	657	0.00
31/12/2008	\$ / R On 14-December-09	11.50	Put	Currency Future	2107	2077	2107	2077	0.00
31/12/2008	\$ / R On 16-March-09	10.65	Call	Currency Future	160	176	160	176	0.00
31/12/2008	\$ / R On 16-March-09	10.65	Put	Currency Future	1239	1226	1239	1226	0.00
31/12/2008	\$ / R On 12-June-09	10.85	Call	Currency Future	342	354	342	354	0.00
31/12/2008	\$ / R On 12-June-09	10.85	Put	Currency Future	1438	1419	1438	1419	0.00

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31/12/2008	\$ / R On 12-June-09	10.80	Call	Currency Future	355	367	355	367	0.00
31/12/2008	\$ / R On 12-June-09	10.80	Put	Currency Future	1401	1383	1401	1383	0.00
31/12/2008	\$ / R On 12-June-09	10.55	Call	Currency Future	426	439	426	439	0.00
31/12/2008	\$ / R On 12-June-09	10.55	Put	Currency Future	1222	1205	1222	1205	0.00
31/12/2008	\$ / R On 16-March-09	10.75	Call	Currency Future	142	156	142	156	0.00
31/12/2008	\$ / R On 16-March-09	10.75	Put	Currency Future	1320	1306	1320	1306	0.00
31/12/2008	\$ / R On 12-June-09	10.95	Call	Currency Future	318	328	318	328	0.00
31/12/2008	\$ / R On 12-June-09	10.95	Put	Currency Future	1513	1494	1513	1494	0.00
31/12/2008	\$ / R On 16-March-09	10.60	Call	Currency Future	170	186	170	186	0.00
31/12/2008	\$ / R On 16-March-09	10.60	Put	Currency Future	1198	1186	1198	1186	0.00
31/12/2008	\$ / R On 16-March-09	10.20	Call	Currency Future	268	289	268	289	0.00
31/12/2008	\$ / R On 16-March-09	10.20	Put	Currency Future	897	888	897	888	0.00
31/12/2008	\$ / R On 12-June-09	10.40	Call	Currency Future	474	488	474	488	0.00
31/12/2008	\$ / R On 12-June-09	10.40	Put	Currency Future	1119	1103	1119	1103	0.00
31/12/2008	\$ / R On 16-March-09	10.20	Call	Currency Future	268	289	268	289	0.00
31/12/2008	\$ / R On 16-March-09	10.20	Put	Currency Future	897	888	897	888	0.00
31/12/2008	\$ / R On 12-June-09	10.40	Call	Currency Future	474	488	474	488	0.00
31/12/2008	\$ / R On 12-June-09	10.40	Put	Currency Future	1119	1103	1119	1103	0.00
31/12/2008	\$ / R On 16-March-09	10.30	Call	Currency Future	240	260	240	260	0.00
31/12/2008	\$ / R On 16-March-09	10.30	Put	Currency Future	969	959	969	959	0.00
31/12/2008	\$ / R On 16-March-09	11.10	Call	Currency Future	91	102	91	102	0.00
31/12/2008	\$ / R On 16-March-09	11.10	Put	Currency Future	1620	1602	1620	1602	0.00
31/12/2008	\$ / R On 12-June-09	11.35	Call	Currency Future	234	242	234	242	0.00
31/12/2008	\$ / R On 12-June-09	11.35	Put	Currency Future	1829	1808	1829	1808	0.00
31/12/2008	\$ / R On 16-March-09	11.40	Call	Currency Future	61	70	61	70	0.00
31/12/2008	\$ / R On 16-March-09	11.40	Put	Currency Future	1890	1869	1890	1869	0.00
31/12/2008	\$ / R On 12-June-09	11.65	Call	Currency Future	184	191	184	191	0.00
31/12/2008	\$ / R On 12-June-09	11.65	Put	Currency Future	2080	2057	2080	2057	0.00
31/12/2008	\$ / R On 16-March-09	11.45	Call	Currency Future	57	65	57	65	0.00
31/12/2008	\$ / R On 16-March-09	11.45	Put	Currency Future	1935	1915	1935	1915	0.00
31/12/2008	\$ / R On 12-June-09	11.70	Call	Currency Future	176	183	176	183	0.00
31/12/2008	\$ / R On 12-June-09	11.70	Put	Currency Future	2122	2099	2122	2099	0.00
31/12/2008	\$ / R On 16-March-09	11.60	Call	Currency Future	46	53	46	53	0.00

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31/12/2008	\$ / R On 16-March-09	11.60	Put	Currency Future	2075	2053	2075	2053	0.00
31/12/2008	\$ / R On 12-June-09	11.85	Call	Currency Future	156	162	156	162	0.00
31/12/2008	\$ / R On 12-June-09	11.85	Put	Currency Future	2252	2228	2252	2228	0.00
31/12/2008	\$ / R On 16-March-09	11.00	Call	Currency Future	104	116	104	116	0.00
31/12/2008	\$ / R On 16-March-09	11.00	Put	Currency Future	1532	1516	1532	1516	0.00
31/12/2008	\$ / R On 12-June-09	11.20	Call	Currency Future	262	272	262	272	0.00
31/12/2008	\$ / R On 12-June-09	11.20	Put	Currency Future	1708	1688	1708	1688	0.00
31/12/2008	\$ / R On 12-June-09	10.85	Call	Currency Future	342	354	342	354	0.00
31/12/2008	\$ / R On 12-June-09	10.85	Put	Currency Future	1438	1419	1438	1419	0.00
31/12/2008	\$ / R On 16-March-09	7.90	Call	Currency Future	1688	1718	1688	1718	0.00
31/12/2008	\$ / R On 16-March-09	7.90	Put	Currency Future	16	18	16	18	0.00
31/12/2008	\$ / R On 16-March-09	9.75	Call	Currency Future	398	419	398	419	0.00
31/12/2008	\$ / R On 16-March-09	9.75	Put	Currency Future	577	569	577	569	0.00
31/12/2008	\$ / R On 12-June-09	9.95	Call	Currency Future	624	636	624	636	0.00
31/12/2008	\$ / R On 12-June-09	9.95	Put	Currency Future	820	802	820	802	0.00
31/12/2008	\$ / R On 16-March-09	9.30	Call	Currency Future	577	603	577	603	0.00
31/12/2008	\$ / R On 16-March-09	9.30	Put	Currency Future	306	303	306	303	0.00
31/12/2008	\$ / R On 12-June-09	9.50	Call	Currency Future	793	807	793	807	0.00
31/12/2008	\$ / R On 12-June-09	9.50	Put	Currency Future	539	523	539	523	0.00
31/12/2008	\$ / R On 16-March-09	9.50	Call	Currency Future	489	513	489	513	0.00
31/12/2008	\$ / R On 16-March-09	9.50	Put	Currency Future	418	413	418	413	0.00
31/12/2008	\$ / R On 12-June-09	9.70	Call	Currency Future	714	728	714	728	0.00
31/12/2008	\$ / R On 12-June-09	9.70	Put	Currency Future	660	644	660	644	0.00
31/12/2008	\$ / R On 16-March-09	9.70	Call	Currency Future	415	437	415	437	0.00
31/12/2008	\$ / R On 16-March-09	9.70	Put	Currency Future	543	536	543	536	0.00
31/12/2008	\$ / R On 12-June-09	9.90	Call	Currency Future	641	653	641	653	0.00
31/12/2008	\$ / R On 12-June-09	9.90	Put	Currency Future	787	769	787	769	0.00
31/12/2008	\$ / R On 16-March-09	9.40	Call	Currency Future	531	556	531	556	0.00
31/12/2008	\$ / R On 16-March-09	9.40	Put	Currency Future	360	355	360	355	0.00
31/12/2008	\$ / R On 12-June-09	9.60	Call	Currency Future	753	767	753	767	0.00
31/12/2008	\$ / R On 12-June-09	9.60	Put	Currency Future	599	583	599	583	0.00
31/12/2008	\$ / R On 16-March-09	9.60	Call	Currency Future	451	474	451	474	0.00
31/12/2008	\$ / R On 16-March-09	9.60	Put	Currency Future	479	473	479	473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 12-June-09	9.80	Call	Currency Future	676	690	676	690	0.00
31/12/2008	\$ / R On 12-June-09	9.80	Put	Currency Future	722	705	722	705	0.00
31/12/2008	\$ / R On 16-March-09	9.20	Call	Currency Future	629	657	629	657	0.00
31/12/2008	\$ / R On 16-March-09	9.20	Put	Currency Future	258	256	258	256	0.00
31/12/2008	\$ / R On 12-June-09	9.40	Call	Currency Future	836	851	836	851	0.00
31/12/2008	\$ / R On 12-June-09	9.40	Put	Currency Future	482	467	482	467	0.00
31/12/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	941	973	941	973	0.00
31/12/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	119	122	119	122	0.00
31/12/2008	\$ / R On 12-June-09	8.95	Call	Currency Future	1106	1129	1106	1129	0.00
31/12/2008	\$ / R On 12-June-09	8.95	Put	Currency Future	302	295	302	295	0.00
31/12/2008	\$ / R On 16-March-09	8.80	Call	Currency Future	902	934	902	934	0.00
31/12/2008	\$ / R On 16-March-09	8.80	Put	Currency Future	131	134	131	134	0.00
31/12/2008	\$ / R On 12-June-09	8.95	Call	Currency Future	1106	1129	1106	1129	0.00
31/12/2008	\$ / R On 12-June-09	8.95	Put	Currency Future	302	295	302	295	0.00
31/12/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	1060	1092	1060	1092	0.00
31/12/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	89	92	89	92	0.00
31/12/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	1208	1233	1208	1233	0.00
31/12/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	254	249	254	249	0.00
31/12/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	1060	1092	1060	1092	0.00
31/12/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	89	92	89	92	0.00
31/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	1244	1269	1244	1269	0.00
31/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	240	234	240	234	0.00
31/12/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	1102	1133	1102	1133	0.00
31/12/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	80	83	80	83	0.00
31/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	1280	1305	1280	1305	0.00
31/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	226	221	226	221	0.00
31/12/2008	\$ / R On 16-March-09	8.40	Call	Currency Future	1229	1261	1229	1261	0.00
31/12/2008	\$ / R On 16-March-09	8.40	Put	Currency Future	58	61	58	61	0.00
31/12/2008	\$ / R On 12-June-09	8.60	Call	Currency Future	1354	1379	1354	1379	0.00
31/12/2008	\$ / R On 12-June-09	8.60	Put	Currency Future	199	195	199	195	0.00
31/12/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	1186	1218	1186	1218	0.00
31/12/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	65	68	65	68	0.00
31/12/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	1144	1175	1144	1175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	72	75	72	75	0.00
31/12/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	1316	1342	1316	1342	0.00
31/12/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	212	208	212	208	0.00
31/12/2008	\$ / R On 16-March-09	8.30	Call	Currency Future	1317	1349	1317	1349	0.00
31/12/2008	\$ / R On 16-March-09	8.30	Put	Currency Future	46	49	46	49	0.00
31/12/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1468	1495	1468	1495	0.00
31/12/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	164	160	164	160	0.00
31/12/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	1102	1133	1102	1133	0.00
31/12/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	80	83	80	83	0.00
31/12/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	1316	1342	1316	1342	0.00
31/12/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	212	208	212	208	0.00
31/12/2008	\$ / R On 12-June-09	8.85	Call	Currency Future	1174	1198	1174	1198	0.00
31/12/2008	\$ / R On 12-June-09	8.85	Put	Currency Future	269	264	269	264	0.00
31/12/2008	\$ / R On 16-March-09	8.05	Call	Currency Future	1546	1577	1546	1577	0.00
31/12/2008	\$ / R On 16-March-09	8.05	Put	Currency Future	24	26	24	26	0.00
31/12/2008	\$ / R On 16-March-09	8.15	Call	Currency Future	1453	1484	1453	1484	0.00
31/12/2008	\$ / R On 16-March-09	8.15	Put	Currency Future	32	34	32	34	0.00
31/12/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	1362	1393	1362	1393	0.00
31/12/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	41	43	41	43	0.00
31/12/2008	\$ / R On 16-March-09	8.35	Call	Currency Future	1273	1305	1273	1305	0.00
31/12/2008	\$ / R On 16-March-09	8.35	Put	Currency Future	52	54	52	54	0.00
31/12/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	1020	1052	1020	1052	0.00
31/12/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	98	101	98	101	0.00
31/12/2008	\$ / R On 16-March-09	8.85	Call	Currency Future	865	897	865	897	0.00
31/12/2008	\$ / R On 16-March-09	8.85	Put	Currency Future	143	146	143	146	0.00
31/12/2008	\$ / R On 16-March-09	8.35	Call	Currency Future	1273	1305	1273	1305	0.00
31/12/2008	\$ / R On 16-March-09	8.35	Put	Currency Future	52	54	52	54	0.00
31/12/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	1186	1218	1186	1218	0.00
31/12/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	65	68	65	68	0.00
31/12/2008	\$ / R On 16-March-09	8.85	Call	Currency Future	865	897	865	897	0.00
31/12/2008	\$ / R On 16-March-09	8.85	Put	Currency Future	143	146	143	146	0.00
31/12/2008	\$ / R On 16-March-09	8.95	Call	Currency Future	792	824	792	824	0.00
31/12/2008	\$ / R On 16-March-09	8.95	Put	Currency Future	171	174	171	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1629	1656	1629	1656	0.00
31/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	124	121	124	121	0.00
31/12/2008	\$ / R On 12-June-09	8.35	Call	Currency Future	1547	1574	1547	1574	0.00
31/12/2008	\$ / R On 12-June-09	8.35	Put	Currency Future	143	140	143	140	0.00
31/12/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1391	1417	1391	1417	0.00
31/12/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	187	183	187	183	0.00
31/12/2008	\$ / R On 12-June-09	9.05	Call	Currency Future	1040	1063	1040	1063	0.00
31/12/2008	\$ / R On 12-June-09	9.05	Put	Currency Future	336	329	336	329	0.00
31/12/2008	\$ / R On 12-June-09	9.15	Call	Currency Future	977	1000	977	1000	0.00
31/12/2008	\$ / R On 12-June-09	9.15	Put	Currency Future	373	365	373	365	0.00
31/12/2008	\$ / R On 12-June-09	8.30	Call	Currency Future	1588	1615	1588	1615	0.00
31/12/2008	\$ / R On 12-June-09	8.30	Put	Currency Future	134	130	134	130	0.00
31/12/2008	\$ / R On 12-June-09	8.40	Call	Currency Future	1508	1534	1508	1534	0.00
31/12/2008	\$ / R On 12-June-09	8.40	Put	Currency Future	153	150	153	150	0.00
31/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1430	1456	1430	1456	0.00
31/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	175	171	175	171	0.00
31/12/2008	\$ / R On 12-June-09	8.90	Call	Currency Future	1139	1163	1139	1163	0.00
31/12/2008	\$ / R On 12-June-09	8.90	Put	Currency Future	285	279	285	279	0.00
31/12/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	1073	1096	1073	1096	0.00
31/12/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	319	312	319	312	0.00
31/12/2008	\$ / R On 12-June-09	9.10	Call	Currency Future	1008	1031	1008	1031	0.00
31/12/2008	\$ / R On 12-June-09	9.10	Put	Currency Future	354	347	354	347	0.00
31/12/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	1593	1623	1593	1623	0.00
31/12/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	21	23	21	23	0.00
31/12/2008	\$ / R On 16-March-09	8.10	Call	Currency Future	1499	1530	1499	1530	0.00
31/12/2008	\$ / R On 16-March-09	8.10	Put	Currency Future	28	30	28	30	0.00
31/12/2008	\$ / R On 16-March-09	8.20	Call	Currency Future	1408	1439	1408	1439	0.00
31/12/2008	\$ / R On 16-March-09	8.20	Put	Currency Future	36	38	36	38	0.00
31/12/2008	\$ / R On 16-March-09	8.70	Call	Currency Future	980	1012	980	1012	0.00
31/12/2008	\$ / R On 16-March-09	8.70	Put	Currency Future	108	112	108	112	0.00
31/12/2008	\$ / R On 12-June-09	8.05	Call	Currency Future	1796	1824	1796	1824	0.00
31/12/2008	\$ / R On 12-June-09	8.05	Put	Currency Future	92	90	92	90	0.00
31/12/2008	\$ / R On 12-June-09	8.15	Call	Currency Future	1712	1739	1712	1739	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 12-June-09	8.15	Put	Currency Future	107	105	107	105	0.00
31/12/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1391	1417	1391	1417	0.00
31/12/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	187	183	187	183	0.00
31/12/2008	\$ / R On 16-March-09	8.10	Call	Currency Future	1499	1530	1499	1530	0.00
31/12/2008	\$ / R On 16-March-09	8.10	Put	Currency Future	28	30	28	30	0.00
31/12/2008	\$ / R On 16-March-09	8.20	Call	Currency Future	1408	1439	1408	1439	0.00
31/12/2008	\$ / R On 16-March-09	8.20	Put	Currency Future	36	38	36	38	0.00
31/12/2008	\$ / R On 16-March-09	8.70	Call	Currency Future	980	1012	980	1012	0.00
31/12/2008	\$ / R On 16-March-09	8.70	Put	Currency Future	108	112	108	112	0.00
31/12/2008	\$ / R On 16-March-09	8.80	Call	Currency Future	902	934	902	934	0.00
31/12/2008	\$ / R On 16-March-09	8.80	Put	Currency Future	131	134	131	134	0.00
31/12/2008	\$ / R On 16-March-09	8.90	Call	Currency Future	828	860	828	860	0.00
31/12/2008	\$ / R On 16-March-09	8.90	Put	Currency Future	157	160	157	160	0.00
31/12/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1468	1495	1468	1495	0.00
31/12/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	164	160	164	160	0.00
31/12/2008	\$ / R On 16-March-09	8.05	Call	Currency Future	1546	1577	1546	1577	0.00
31/12/2008	\$ / R On 16-March-09	8.05	Put	Currency Future	24	26	24	26	0.00
31/12/2008	\$ / R On 16-March-09	8.15	Call	Currency Future	1453	1484	1453	1484	0.00
31/12/2008	\$ / R On 16-March-09	8.15	Put	Currency Future	32	34	32	34	0.00
31/12/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	1020	1052	1020	1052	0.00
31/12/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	98	101	98	101	0.00
31/12/2008	\$ / R On 12-June-09	8.20	Call	Currency Future	1670	1697	1670	1697	0.00
31/12/2008	\$ / R On 12-June-09	8.20	Put	Currency Future	116	113	116	113	0.00
31/12/2008	\$ / R On 12-June-09	8.40	Call	Currency Future	1508	1534	1508	1534	0.00
31/12/2008	\$ / R On 12-June-09	8.40	Put	Currency Future	153	150	153	150	0.00
31/12/2008	\$ / R On 12-June-09	8.90	Call	Currency Future	1139	1163	1139	1163	0.00
31/12/2008	\$ / R On 12-June-09	8.90	Put	Currency Future	285	279	285	279	0.00
31/12/2008	\$ / R On 16-March-09	8.30	Call	Currency Future	1317	1349	1317	1349	0.00
31/12/2008	\$ / R On 16-March-09	8.30	Put	Currency Future	46	49	46	49	0.00
31/12/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	757	789	757	789	0.00
31/12/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	186	188	186	188	0.00
31/12/2008	\$ / R On 12-June-09	8.60	Call	Currency Future	1354	1379	1354	1379	0.00
31/12/2008	\$ / R On 12-June-09	8.60	Put	Currency Future	199	195	199	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	1280	1305	1280	1305	0.00
31/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	226	221	226	221	0.00
31/12/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	1208	1233	1208	1233	0.00
31/12/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	254	249	254	249	0.00
31/12/2008	\$ / R On 12-June-09	9.10	Call	Currency Future	1008	1031	1008	1031	0.00
31/12/2008	\$ / R On 12-June-09	9.10	Put	Currency Future	354	347	354	347	0.00
31/12/2008	\$ / R On 12-June-09	9.20	Call	Currency Future	947	969	947	969	0.00
31/12/2008	\$ / R On 12-June-09	9.20	Put	Currency Future	393	385	393	385	0.00
31/12/2008	\$ / R On 16-March-09	9.10	Call	Currency Future	690	721	690	721	0.00
31/12/2008	\$ / R On 16-March-09	9.10	Put	Currency Future	218	221	218	221	0.00
31/12/2008	\$ / R On 16-March-09	9.20	Call	Currency Future	629	657	629	657	0.00
31/12/2008	\$ / R On 16-March-09	9.20	Put	Currency Future	258	256	258	256	0.00
31/12/2008	\$ / R On 16-March-09	9.10	Call	Currency Future	690	721	690	721	0.00
31/12/2008	\$ / R On 16-March-09	9.10	Put	Currency Future	218	221	218	221	0.00
31/12/2008	\$ / R On 12-June-09	9.30	Call	Currency Future	887	909	887	909	0.00
31/12/2008	\$ / R On 12-June-09	9.30	Put	Currency Future	433	425	433	425	0.00
31/12/2008	\$ / R On 16-March-09	9.40	Call	Currency Future	531	556	531	556	0.00
31/12/2008	\$ / R On 16-March-09	9.40	Put	Currency Future	360	355	360	355	0.00
31/12/2008	\$ / R On 16-March-09	9.70	Call	Currency Future	415	437	415	437	0.00
31/12/2008	\$ / R On 16-March-09	9.70	Put	Currency Future	543	536	543	536	0.00
31/12/2008	\$ / R On 12-June-09	9.20	Call	Currency Future	947	969	947	969	0.00
31/12/2008	\$ / R On 12-June-09	9.20	Put	Currency Future	393	385	393	385	0.00
31/12/2008	\$ / R On 16-March-09	8.90	Call	Currency Future	828	860	828	860	0.00
31/12/2008	\$ / R On 16-March-09	8.90	Put	Currency Future	157	160	157	160	0.00
31/12/2008	\$ / R On 16-March-09	9.30	Call	Currency Future	577	603	577	603	0.00
31/12/2008	\$ / R On 16-March-09	9.30	Put	Currency Future	306	303	306	303	0.00
31/12/2008	\$ / R On 12-June-09	9.70	Call	Currency Future	714	728	714	728	0.00
31/12/2008	\$ / R On 12-June-09	9.70	Put	Currency Future	660	644	660	644	0.00
31/12/2008	\$ / R On 16-March-09	9.80	Call	Currency Future	383	403	383	403	0.00
31/12/2008	\$ / R On 16-March-09	9.80	Put	Currency Future	611	603	611	603	0.00
31/12/2008	\$ / R On 16-March-09	9.90	Call	Currency Future	354	373	354	373	0.00
31/12/2008	\$ / R On 16-March-09	9.90	Put	Currency Future	682	673	682	673	0.00
31/12/2008	\$ / R On 16-March-09	9.80	Call	Currency Future	383	403	383	403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 16-March-09	9.80	Put	Currency Future	611	603	611	603	0.00
31/12/2008	\$ / R On 12-June-09	9.60	Call	Currency Future	753	767	753	767	0.00
31/12/2008	\$ / R On 12-June-09	9.60	Put	Currency Future	599	583	599	583	0.00
31/12/2008	\$ / R On 12-June-09	10.00	Call	Currency Future	608	620	608	620	0.00
31/12/2008	\$ / R On 12-June-09	10.00	Put	Currency Future	854	836	854	836	0.00
31/12/2008	\$ / R On 12-June-09	10.10	Call	Currency Future	577	588	577	588	0.00
31/12/2008	\$ / R On 12-June-09	10.10	Put	Currency Future	923	904	923	904	0.00
31/12/2008	\$ / R On 12-June-09	9.30	Call	Currency Future	887	909	887	909	0.00
31/12/2008	\$ / R On 12-June-09	9.30	Put	Currency Future	433	425	433	425	0.00
31/12/2008	\$ / R On 16-March-09	9.90	Call	Currency Future	354	373	354	373	0.00
31/12/2008	\$ / R On 16-March-09	9.90	Put	Currency Future	682	673	682	673	0.00
31/12/2008	\$ / R On 16-March-09	10.10	Call	Currency Future	299	320	299	320	0.00
31/12/2008	\$ / R On 16-March-09	10.10	Put	Currency Future	827	820	827	820	0.00
31/12/2008	\$ / R On 12-June-09	10.10	Call	Currency Future	577	588	577	588	0.00
31/12/2008	\$ / R On 12-June-09	10.10	Put	Currency Future	923	904	923	904	0.00
31/12/2008	\$ / R On 12-June-09	9.40	Call	Currency Future	836	851	836	851	0.00
31/12/2008	\$ / R On 12-June-09	9.40	Put	Currency Future	482	467	482	467	0.00
31/12/2008	\$ / R On 12-June-09	9.90	Call	Currency Future	641	653	641	653	0.00
31/12/2008	\$ / R On 12-June-09	9.90	Put	Currency Future	787	769	787	769	0.00
31/12/2008	\$ / R On 16-March-09	9.35	Call	Currency Future	553	579	553	579	0.00
31/12/2008	\$ / R On 16-March-09	9.35	Put	Currency Future	332	329	332	329	0.00
31/12/2008	\$ / R On 16-March-09	9.45	Call	Currency Future	510	534	510	534	0.00
31/12/2008	\$ / R On 16-March-09	9.45	Put	Currency Future	388	384	388	384	0.00
31/12/2008	\$ / R On 16-March-09	9.55	Call	Currency Future	470	493	470	493	0.00
31/12/2008	\$ / R On 16-March-09	9.55	Put	Currency Future	448	443	448	443	0.00
31/12/2008	\$ / R On 16-March-09	9.95	Call	Currency Future	340	359	340	359	0.00
31/12/2008	\$ / R On 16-March-09	9.95	Put	Currency Future	719	709	719	709	0.00
31/12/2008	\$ / R On 16-March-09	10.15	Call	Currency Future	283	304	283	304	0.00
31/12/2008	\$ / R On 16-March-09	10.15	Put	Currency Future	862	854	862	854	0.00
31/12/2008	\$ / R On 12-June-09	9.55	Call	Currency Future	773	787	773	787	0.00
31/12/2008	\$ / R On 12-June-09	9.55	Put	Currency Future	569	553	569	553	0.00
31/12/2008	\$ / R On 12-June-09	9.65	Call	Currency Future	734	747	734	747	0.00
31/12/2008	\$ / R On 12-June-09	9.65	Put	Currency Future	630	613	630	613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 12-June-09	9.75	Call	Currency Future	695	709	695	709	0.00
31/12/2008	\$ / R On 12-June-09	9.75	Put	Currency Future	691	674	691	674	0.00
31/12/2008	\$ / R On 12-June-09	10.15	Call	Currency Future	562	573	562	573	0.00
31/12/2008	\$ / R On 12-June-09	10.15	Put	Currency Future	958	939	958	939	0.00
31/12/2008	\$ / R On 16-March-09	10.55	Call	Currency Future	180	197	180	197	0.00
31/12/2008	\$ / R On 16-March-09	10.55	Put	Currency Future	1159	1147	1159	1147	0.00
31/12/2008	\$ / R On 16-March-09	10.65	Call	Currency Future	160	176	160	176	0.00
31/12/2008	\$ / R On 16-March-09	10.65	Put	Currency Future	1239	1226	1239	1226	0.00
31/12/2008	\$ / R On 16-March-09	11.05	Call	Currency Future	97	109	97	109	0.00
31/12/2008	\$ / R On 16-March-09	11.05	Put	Currency Future	1576	1559	1576	1559	0.00
31/12/2008	\$ / R On 16-March-09	11.15	Call	Currency Future	85	96	85	96	0.00
31/12/2008	\$ / R On 16-March-09	11.15	Put	Currency Future	1664	1646	1664	1646	0.00
31/12/2008	\$ / R On 12-June-09	10.75	Call	Currency Future	369	380	369	380	0.00
31/12/2008	\$ / R On 12-June-09	10.75	Put	Currency Future	1364	1346	1364	1346	0.00
31/12/2008	\$ / R On 12-June-09	11.15	Call	Currency Future	273	282	273	282	0.00
31/12/2008	\$ / R On 12-June-09	11.15	Put	Currency Future	1669	1648	1669	1648	0.00
31/12/2008	\$ / R On 12-June-09	11.25	Call	Currency Future	253	262	253	262	0.00
31/12/2008	\$ / R On 12-June-09	11.25	Put	Currency Future	1748	1727	1748	1727	0.00
31/12/2008	\$ / R On 12-June-09	10.30	Call	Currency Future	508	522	508	522	0.00
31/12/2008	\$ / R On 12-June-09	10.30	Put	Currency Future	1054	1038	1054	1038	0.00
31/12/2008	\$ / R On 12-June-09	11.00	Call	Currency Future	306	316	306	316	0.00
31/12/2008	\$ / R On 12-June-09	11.00	Put	Currency Future	1552	1532	1552	1532	0.00
31/12/2008	\$ / R On 12-June-09	11.10	Call	Currency Future	283	293	283	293	0.00
31/12/2008	\$ / R On 12-June-09	11.10	Put	Currency Future	1629	1609	1629	1609	0.00
31/12/2008	\$ / R On 16-March-09	10.80	Call	Currency Future	133	147	133	147	0.00
31/12/2008	\$ / R On 16-March-09	10.80	Put	Currency Future	1362	1347	1362	1347	0.00
31/12/2008	\$ / R On 16-March-09	10.90	Call	Currency Future	118	131	118	131	0.00
31/12/2008	\$ / R On 16-March-09	10.90	Put	Currency Future	1446	1431	1446	1431	0.00
31/12/2008	\$ / R On 12-June-09	10.90	Call	Currency Future	330	341	330	341	0.00
31/12/2008	\$ / R On 12-June-09	10.90	Put	Currency Future	1476	1457	1476	1457	0.00
31/12/2008	\$ / R On 12-June-09	11.10	Call	Currency Future	283	293	283	293	0.00
31/12/2008	\$ / R On 12-June-09	11.10	Put	Currency Future	1629	1609	1629	1609	0.00
31/12/2008	\$ / R On 16-March-09	10.80	Call	Currency Future	133	147	133	147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 16-March-09	10.80	Put	Currency Future	1362	1347	1362	1347	0.00
31/12/2008	\$ / R On 16-March-09	11.20	Call	Currency Future	80	90	80	90	0.00
31/12/2008	\$ / R On 16-March-09	11.20	Put	Currency Future	1708	1690	1708	1690	0.00
31/12/2008	\$ / R On 16-March-09	11.30	Call	Currency Future	70	79	70	79	0.00
31/12/2008	\$ / R On 16-March-09	11.30	Put	Currency Future	1798	1779	1798	1779	0.00
31/12/2008	\$ / R On 12-June-09	11.30	Call	Currency Future	243	252	243	252	0.00
31/12/2008	\$ / R On 12-June-09	11.30	Put	Currency Future	1789	1768	1789	1768	0.00
31/12/2008	\$ / R On 12-June-09	11.40	Call	Currency Future	224	233	224	233	0.00
31/12/2008	\$ / R On 12-June-09	11.40	Put	Currency Future	1870	1849	1870	1849	0.00
31/12/2008	\$ / R On 12-June-09	11.50	Call	Currency Future	207	215	207	215	0.00
31/12/2008	\$ / R On 12-June-09	11.50	Put	Currency Future	1953	1931	1953	1931	0.00
31/12/2008	\$ / R On 12-June-09	11.60	Call	Currency Future	191	199	191	199	0.00
31/12/2008	\$ / R On 12-June-09	11.60	Put	Currency Future	2037	2015	2037	2015	0.00
31/12/2008	\$ / R On 16-March-09	11.30	Call	Currency Future	70	79	70	79	0.00
31/12/2008	\$ / R On 16-March-09	11.30	Put	Currency Future	1798	1779	1798	1779	0.00
31/12/2008	\$ / R On 16-March-09	11.50	Call	Currency Future	53	61	53	61	0.00
31/12/2008	\$ / R On 16-March-09	11.50	Put	Currency Future	1982	1961	1982	1961	0.00
31/12/2008	\$ / R On 16-March-09	11.70	Call	Currency Future	40	47	40	47	0.00
31/12/2008	\$ / R On 16-March-09	11.70	Put	Currency Future	2169	2146	2169	2146	0.00
31/12/2008	\$ / R On 16-March-09	11.80	Call	Currency Future	35	41	35	41	0.00
31/12/2008	\$ / R On 16-March-09	11.80	Put	Currency Future	2263	2240	2263	2240	0.00
31/12/2008	\$ / R On 16-March-09	11.90	Call	Currency Future	30	35	30	35	0.00
31/12/2008	\$ / R On 16-March-09	11.90	Put	Currency Future	2359	2335	2359	2335	0.00
31/12/2008	\$ / R On 16-March-09	12.00	Call	Currency Future	26	31	26	31	0.00
31/12/2008	\$ / R On 16-March-09	12.00	Put	Currency Future	2454	2430	2454	2430	0.00
31/12/2008	\$ / R On 12-June-09	11.45	Call	Currency Future	216	224	216	224	0.00
31/12/2008	\$ / R On 12-June-09	11.45	Put	Currency Future	1912	1890	1912	1890	0.00
31/12/2008	\$ / R On 12-June-09	11.55	Call	Currency Future	199	207	199	207	0.00
31/12/2008	\$ / R On 12-June-09	11.55	Put	Currency Future	1995	1973	1995	1973	0.00
31/12/2008	\$ / R On 12-June-09	11.75	Call	Currency Future	169	176	169	176	0.00
31/12/2008	\$ / R On 12-June-09	11.75	Put	Currency Future	2165	2142	2165	2142	0.00
31/12/2008	\$ / R On 12-June-09	11.95	Call	Currency Future	144	150	144	150	0.00
31/12/2008	\$ / R On 12-June-09	11.95	Put	Currency Future	2339	2315	2339	2315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 12-June-09	12.05	Call	Currency Future	132	138	132	138	0.00
31/12/2008	\$ / R On 12-June-09	12.05	Put	Currency Future	2428	2403	2428	2403	0.00
31/12/2008	\$ / R On 12-June-09	12.15	Call	Currency Future	121	127	121	127	0.00
31/12/2008	\$ / R On 12-June-09	12.15	Put	Currency Future	2517	2492	2517	2492	0.00
31/12/2008	\$ / R On 12-June-09	12.25	Call	Currency Future	111	116	111	116	0.00
31/12/2008	\$ / R On 12-June-09	12.25	Put	Currency Future	2607	2582	2607	2582	0.00
31/12/2008	\$ / R On 16-March-09	11.05	Call	Currency Future	97	109	97	109	0.00
31/12/2008	\$ / R On 16-March-09	11.05	Put	Currency Future	1576	1559	1576	1559	0.00
31/12/2008	\$ / R On 16-March-09	11.15	Call	Currency Future	85	96	85	96	0.00
31/12/2008	\$ / R On 16-March-09	11.15	Put	Currency Future	1664	1646	1664	1646	0.00
31/12/2008	\$ / R On 16-March-09	11.25	Call	Currency Future	75	85	75	85	0.00
31/12/2008	\$ / R On 16-March-09	11.25	Put	Currency Future	1753	1734	1753	1734	0.00
31/12/2008	\$ / R On 16-March-09	11.35	Call	Currency Future	65	74	65	74	0.00
31/12/2008	\$ / R On 16-March-09	11.35	Put	Currency Future	1844	1824	1844	1824	0.00
31/12/2008	\$ / R On 16-March-09	11.55	Call	Currency Future	50	57	50	57	0.00
31/12/2008	\$ / R On 16-March-09	11.55	Put	Currency Future	2028	2007	2028	2007	0.00
31/12/2008	\$ / R On 16-March-09	11.65	Call	Currency Future	43	50	43	50	0.00
31/12/2008	\$ / R On 16-March-09	11.65	Put	Currency Future	2122	2100	2122	2100	0.00
31/12/2008	\$ / R On 16-March-09	11.75	Call	Currency Future	37	43	37	43	0.00
31/12/2008	\$ / R On 16-March-09	11.75	Put	Currency Future	2216	2193	2216	2193	0.00
31/12/2008	\$ / R On 16-March-09	11.85	Call	Currency Future	32	38	32	38	0.00
31/12/2008	\$ / R On 16-March-09	11.85	Put	Currency Future	2311	2288	2311	2288	0.00
31/12/2008	\$ / R On 16-March-09	11.80	Call	Currency Future	35	41	35	41	0.00
31/12/2008	\$ / R On 16-March-09	11.80	Put	Currency Future	2263	2240	2263	2240	0.00
31/12/2008	\$ / R On 12-June-09	11.80	Call	Currency Future	163	169	163	169	0.00
31/12/2008	\$ / R On 12-June-09	11.80	Put	Currency Future	2208	2185	2208	2185	0.00
31/12/2008	\$ / R On 12-June-09	11.90	Call	Currency Future	150	156	150	156	0.00
31/12/2008	\$ / R On 12-June-09	11.90	Put	Currency Future	2295	2272	2295	2272	0.00
31/12/2008	\$ / R On 12-June-09	12.00	Call	Currency Future	138	144	138	144	0.00
31/12/2008	\$ / R On 12-June-09	12.00	Put	Currency Future	2383	2359	2383	2359	0.00
31/12/2008	\$ / R On 12-June-09	12.10	Call	Currency Future	127	132	127	132	0.00
31/12/2008	\$ / R On 12-June-09	12.10	Put	Currency Future	2472	2448	2472	2448	0.00
31/12/2008	\$ / R On 12-June-09	11.55	Call	Currency Future	199	207	199	207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 12-June-09	11.55	Put	Currency Future	1995	1973	1995	1973	0.00
31/12/2008	\$ / R On 12-June-09	12.05	Call	Currency Future	132	138	132	138	0.00
31/12/2008	\$ / R On 12-June-09	12.05	Put	Currency Future	2428	2403	2428	2403	0.00
31/12/2008	\$ / R On 12-June-09	10.35	Call	Currency Future	490	505	490	505	0.00
31/12/2008	\$ / R On 12-June-09	10.35	Put	Currency Future	1086	1070	1086	1070	0.00
31/12/2008	\$ / R On 12-June-09	10.65	Call	Currency Future	396	409	396	409	0.00
31/12/2008	\$ / R On 12-June-09	10.65	Put	Currency Future	1292	1275	1292	1275	0.00
31/12/2008	\$ / R On 16-March-09	10.10	Call	Currency Future	299	320	299	320	0.00
31/12/2008	\$ / R On 16-March-09	10.10	Put	Currency Future	827	820	827	820	0.00
31/12/2008	\$ / R On 12-June-09	10.20	Call	Currency Future	544	559	544	559	0.00
31/12/2008	\$ / R On 12-June-09	10.20	Put	Currency Future	990	975	990	975	0.00
31/12/2008	\$ / R On 16-March-09	10.90	Call	Currency Future	118	131	118	131	0.00
31/12/2008	\$ / R On 16-March-09	10.90	Put	Currency Future	1446	1431	1446	1431	0.00
31/12/2008	\$ / R On 12-June-09	11.30	Call	Currency Future	243	252	243	252	0.00
31/12/2008	\$ / R On 12-June-09	11.30	Put	Currency Future	1789	1768	1789	1768	0.00
31/12/2008	\$ / R On 12-June-09	11.40	Call	Currency Future	224	233	224	233	0.00
31/12/2008	\$ / R On 12-June-09	11.40	Put	Currency Future	1870	1849	1870	1849	0.00
31/12/2008	\$ / R On 16-March-09	11.10	Call	Currency Future	91	102	91	102	0.00
31/12/2008	\$ / R On 16-March-09	11.10	Put	Currency Future	1620	1602	1620	1602	0.00
31/12/2008	\$ / R On 12-June-09	11.05	Call	Currency Future	295	305	295	305	0.00
31/12/2008	\$ / R On 12-June-09	11.05	Put	Currency Future	1590	1571	1590	1571	0.00
31/12/2008	\$ / R On 12-June-09	11.35	Call	Currency Future	234	242	234	242	0.00
31/12/2008	\$ / R On 12-June-09	11.35	Put	Currency Future	1829	1808	1829	1808	0.00
31/12/2008	\$ / R On 14-December-09	10.00	Call	Currency Future	1051	1063	1051	1063	0.00
31/12/2008	\$ / R On 14-December-09	10.00	Put	Currency Future	1007	982	1007	982	0.00
31/12/2008	\$ / R On 14-December-09	10.40	Call	Currency Future	917	928	917	928	0.00
31/12/2008	\$ / R On 14-December-09	10.40	Put	Currency Future	1273	1248	1273	1248	0.00
31/12/2008	\$ / R On 14-December-09	12.00	Call	Currency Future	564	570	564	570	0.00
31/12/2008	\$ / R On 14-December-09	12.00	Put	Currency Future	2520	2490	2520	2490	0.00
31/12/2008	\$ / R On 14-December-09	12.40	Call	Currency Future	504	510	504	510	0.00
31/12/2008	\$ / R On 14-December-09	12.40	Put	Currency Future	2860	2829	2860	2829	0.00
31/12/2008	\$ / R On 14-December-09	12.80	Call	Currency Future	454	458	454	458	0.00
31/12/2008	\$ / R On 14-December-09	12.80	Put	Currency Future	3210	3178	3210	3178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	13.20	Call	Currency Future	396	403	396	403	0.00
31/12/2008	\$ / R On 14-December-09	13.20	Put	Currency Future	3553	3522	3553	3522	0.00
31/12/2008	\$ / R On 14-December-09	10.70	Call	Currency Future	831	841	831	841	0.00
31/12/2008	\$ / R On 14-December-09	10.70	Put	Currency Future	1487	1460	1487	1460	0.00
31/12/2008	\$ / R On 14-December-09	11.90	Call	Currency Future	580	587	580	587	0.00
31/12/2008	\$ / R On 14-December-09	11.90	Put	Currency Future	2437	2407	2437	2407	0.00
31/12/2008	\$ / R On 14-December-09	12.70	Call	Currency Future	465	470	465	470	0.00
31/12/2008	\$ / R On 14-December-09	12.70	Put	Currency Future	3122	3090	3122	3090	0.00
31/12/2008	\$ / R On 14-December-09	13.10	Call	Currency Future	412	419	412	419	0.00
31/12/2008	\$ / R On 14-December-09	13.10	Put	Currency Future	3468	3438	3468	3438	0.00
31/12/2008	\$ / R On 14-December-09	8.50	Call	Currency Future	1823	1849	1823	1849	0.00
31/12/2008	\$ / R On 14-December-09	8.50	Put	Currency Future	279	268	279	268	0.00
31/12/2008	\$ / R On 14-December-09	9.10	Call	Currency Future	1441	1460	1441	1460	0.00
31/12/2008	\$ / R On 14-December-09	9.10	Put	Currency Future	497	479	497	479	0.00
31/12/2008	\$ / R On 14-December-09	9.70	Call	Currency Future	1161	1175	1161	1175	0.00
31/12/2008	\$ / R On 14-December-09	9.70	Put	Currency Future	818	795	818	795	0.00
31/12/2008	\$ / R On 14-December-09	12.10	Call	Currency Future	548	554	548	554	0.00
31/12/2008	\$ / R On 14-December-09	12.10	Put	Currency Future	2604	2574	2604	2574	0.00
31/12/2008	\$ / R On 14-December-09	13.30	Call	Currency Future	381	387	381	387	0.00
31/12/2008	\$ / R On 14-December-09	13.30	Put	Currency Future	3637	3607	3637	3607	0.00
31/12/2008	\$ / R On 14-December-09	8.40	Call	Currency Future	1895	1922	1895	1922	0.00
31/12/2008	\$ / R On 14-December-09	8.40	Put	Currency Future	252	242	252	242	0.00
31/12/2008	\$ / R On 14-December-09	9.00	Call	Currency Future	1495	1515	1495	1515	0.00
31/12/2008	\$ / R On 14-December-09	9.00	Put	Currency Future	452	435	452	435	0.00
31/12/2008	\$ / R On 14-December-09	9.60	Call	Currency Future	1202	1217	1202	1217	0.00
31/12/2008	\$ / R On 14-December-09	9.60	Put	Currency Future	758	736	758	736	0.00
31/12/2008	\$ / R On 14-December-09	10.20	Call	Currency Future	982	994	982	994	0.00
31/12/2008	\$ / R On 14-December-09	10.20	Put	Currency Future	1138	1113	1138	1113	0.00
31/12/2008	\$ / R On 14-December-09	10.80	Call	Currency Future	804	814	804	814	0.00
31/12/2008	\$ / R On 14-December-09	10.80	Put	Currency Future	1561	1533	1561	1533	0.00
31/12/2008	\$ / R On 14-December-09	11.40	Call	Currency Future	669	677	669	677	0.00
31/12/2008	\$ / R On 14-December-09	11.40	Put	Currency Future	2026	1996	2026	1996	0.00
31/12/2008	\$ / R On 14-December-09	12.60	Call	Currency Future	478	483	478	483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	12.60	Put	Currency Future	3034	3002	3034	3002	0.00
31/12/2008	\$ / R On 14-December-09	8.80	Call	Currency Future	1615	1639	1615	1639	0.00
31/12/2008	\$ / R On 14-December-09	8.80	Put	Currency Future	371	359	371	359	0.00
31/12/2008	\$ / R On 14-December-09	9.40	Call	Currency Future	1289	1307	1289	1307	0.00
31/12/2008	\$ / R On 14-December-09	9.40	Put	Currency Future	646	626	646	626	0.00
31/12/2008	\$ / R On 14-December-09	11.80	Call	Currency Future	597	604	597	604	0.00
31/12/2008	\$ / R On 14-December-09	11.80	Put	Currency Future	2354	2323	2354	2323	0.00
31/12/2008	\$ / R On 14-December-09	13.60	Call	Currency Future	339	344	339	344	0.00
31/12/2008	\$ / R On 14-December-09	13.60	Put	Currency Future	3895	3864	3895	3864	0.00
31/12/2008	\$ / R On 16-March-09	10.35	Call	Currency Future	227	246	227	246	0.00
31/12/2008	\$ / R On 16-March-09	10.35	Put	Currency Future	1006	996	1006	996	0.00
31/12/2008	\$ / R On 16-March-09	10.85	Call	Currency Future	125	139	125	139	0.00
31/12/2008	\$ / R On 16-March-09	10.85	Put	Currency Future	1404	1389	1404	1389	0.00
31/12/2008	\$ / R On 14-December-09	8.90	Call	Currency Future	1552	1573	1552	1573	0.00
31/12/2008	\$ / R On 14-December-09	8.90	Put	Currency Future	409	393	409	393	0.00
31/12/2008	\$ / R On 14-December-09	9.50	Call	Currency Future	1244	1260	1244	1260	0.00
31/12/2008	\$ / R On 14-December-09	9.50	Put	Currency Future	700	679	700	679	0.00
31/12/2008	\$ / R On 14-December-09	12.50	Call	Currency Future	491	496	491	496	0.00
31/12/2008	\$ / R On 14-December-09	12.50	Put	Currency Future	2947	2915	2947	2915	0.00
31/12/2008	\$ / R On 14-December-09	13.10	Call	Currency Future	412	419	412	419	0.00
31/12/2008	\$ / R On 14-December-09	13.10	Put	Currency Future	3468	3438	3468	3438	0.00
31/12/2008	\$ / R On 14-December-09	13.70	Call	Currency Future	325	331	325	331	0.00
31/12/2008	\$ / R On 14-December-09	13.70	Put	Currency Future	3982	3950	3982	3950	0.00
31/12/2008	\$ / R On 14-December-09	8.70	Call	Currency Future	1682	1707	1682	1707	0.00
31/12/2008	\$ / R On 14-December-09	8.70	Put	Currency Future	339	327	339	327	0.00
31/12/2008	\$ / R On 14-December-09	9.30	Call	Currency Future	1338	1356	1338	1356	0.00
31/12/2008	\$ / R On 14-December-09	9.30	Put	Currency Future	594	575	594	575	0.00
31/12/2008	\$ / R On 14-December-09	11.70	Call	Currency Future	614	621	614	621	0.00
31/12/2008	\$ / R On 14-December-09	11.70	Put	Currency Future	2270	2240	2270	2240	0.00
31/12/2008	\$ / R On 14-December-09	12.90	Call	Currency Future	442	447	442	447	0.00
31/12/2008	\$ / R On 14-December-09	12.90	Put	Currency Future	3299	3266	3299	3266	0.00
31/12/2008	\$ / R On 14-December-09	13.50	Call	Currency Future	352	358	352	358	0.00
31/12/2008	\$ / R On 14-December-09	13.50	Put	Currency Future	3809	3778	3809	3778	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	8.60	Call	Currency Future	1751	1777	1751	1777	0.00
31/12/2008	\$ / R On 14-December-09	8.60	Put	Currency Future	308	297	308	297	0.00
31/12/2008	\$ / R On 14-December-09	9.20	Call	Currency Future	1388	1407	1388	1407	0.00
31/12/2008	\$ / R On 14-December-09	9.20	Put	Currency Future	544	526	544	526	0.00
31/12/2008	\$ / R On 14-December-09	9.80	Call	Currency Future	1123	1136	1123	1136	0.00
31/12/2008	\$ / R On 14-December-09	9.80	Put	Currency Future	879	855	879	855	0.00
31/12/2008	\$ / R On 14-December-09	12.20	Call	Currency Future	533	539	533	539	0.00
31/12/2008	\$ / R On 14-December-09	12.20	Put	Currency Future	2689	2658	2689	2658	0.00
31/12/2008	\$ / R On 14-December-09	12.80	Call	Currency Future	454	458	454	458	0.00
31/12/2008	\$ / R On 14-December-09	12.80	Put	Currency Future	3210	3178	3210	3178	0.00
31/12/2008	\$ / R On 14-December-09	13.40	Call	Currency Future	366	373	366	373	0.00
31/12/2008	\$ / R On 14-December-09	13.40	Put	Currency Future	3723	3692	3723	3692	0.00
31/12/2008	\$ / R On 14-December-09	8.75	Call	Currency Future	1648	1673	1648	1673	0.00
31/12/2008	\$ / R On 14-December-09	8.75	Put	Currency Future	355	342	355	342	0.00
31/12/2008	\$ / R On 14-December-09	9.35	Call	Currency Future	1313	1331	1313	1331	0.00
31/12/2008	\$ / R On 14-December-09	9.35	Put	Currency Future	620	600	620	600	0.00
31/12/2008	\$ / R On 14-December-09	9.95	Call	Currency Future	1068	1081	1068	1081	0.00
31/12/2008	\$ / R On 14-December-09	9.95	Put	Currency Future	974	950	974	950	0.00
31/12/2008	\$ / R On 14-December-09	11.75	Call	Currency Future	606	612	606	612	0.00
31/12/2008	\$ / R On 14-December-09	11.75	Put	Currency Future	2312	2281	2312	2281	0.00
31/12/2008	\$ / R On 14-December-09	12.35	Call	Currency Future	511	517	511	517	0.00
31/12/2008	\$ / R On 14-December-09	12.35	Put	Currency Future	2817	2786	2817	2786	0.00
31/12/2008	\$ / R On 14-December-09	12.95	Call	Currency Future	437	441	437	441	0.00
31/12/2008	\$ / R On 14-December-09	12.95	Put	Currency Future	3343	3310	3343	3310	0.00
31/12/2008	\$ / R On 14-December-09	13.55	Call	Currency Future	345	351	345	351	0.00
31/12/2008	\$ / R On 14-December-09	13.55	Put	Currency Future	3852	3821	3852	3821	0.00
31/12/2008	\$ / R On 16-March-09	9.95	Call	Currency Future	340	359	340	359	0.00
31/12/2008	\$ / R On 16-March-09	9.95	Put	Currency Future	719	709	719	709	0.00
31/12/2008	\$ / R On 14-December-09	8.20	Call	Currency Future	2048	2077	2048	2077	0.00
31/12/2008	\$ / R On 14-December-09	8.20	Put	Currency Future	204	197	204	197	0.00
31/12/2008	\$ / R On 14-December-09	8.80	Call	Currency Future	1615	1639	1615	1639	0.00
31/12/2008	\$ / R On 14-December-09	8.80	Put	Currency Future	371	359	371	359	0.00
31/12/2008	\$ / R On 14-December-09	11.80	Call	Currency Future	597	604	597	604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	11.80	Put	Currency Future	2354	2323	2354	2323	0.00
31/12/2008	\$ / R On 14-December-09	8.10	Call	Currency Future	2128	2158	2128	2158	0.00
31/12/2008	\$ / R On 14-December-09	8.10	Put	Currency Future	185	177	185	177	0.00
31/12/2008	\$ / R On 14-December-09	9.30	Call	Currency Future	1338	1356	1338	1356	0.00
31/12/2008	\$ / R On 14-December-09	9.30	Put	Currency Future	594	575	594	575	0.00
31/12/2008	\$ / R On 12-June-09	9.95	Call	Currency Future	624	636	624	636	0.00
31/12/2008	\$ / R On 12-June-09	9.95	Put	Currency Future	820	802	820	802	0.00
31/12/2008	\$ / R On 14-December-09	8.05	Call	Currency Future	2169	2199	2169	2199	0.00
31/12/2008	\$ / R On 14-December-09	8.05	Put	Currency Future	175	168	175	168	0.00
31/12/2008	\$ / R On 14-December-09	8.65	Call	Currency Future	1717	1742	1717	1742	0.00
31/12/2008	\$ / R On 14-December-09	8.65	Put	Currency Future	323	311	323	311	0.00
31/12/2008	\$ / R On 14-December-09	9.25	Call	Currency Future	1363	1381	1363	1381	0.00
31/12/2008	\$ / R On 14-December-09	9.25	Put	Currency Future	569	550	569	550	0.00
31/12/2008	\$ / R On 14-December-09	9.85	Call	Currency Future	1104	1117	1104	1117	0.00
31/12/2008	\$ / R On 14-December-09	9.85	Put	Currency Future	910	887	910	887	0.00
31/12/2008	\$ / R On 14-December-09	11.05	Call	Currency Future	744	752	744	752	0.00
31/12/2008	\$ / R On 14-December-09	11.05	Put	Currency Future	1750	1722	1750	1722	0.00
31/12/2008	\$ / R On 14-December-09	11.65	Call	Currency Future	623	630	623	630	0.00
31/12/2008	\$ / R On 14-December-09	11.65	Put	Currency Future	2229	2199	2229	2199	0.00
31/12/2008	\$ / R On 14-December-09	12.25	Call	Currency Future	525	531	525	531	0.00
31/12/2008	\$ / R On 14-December-09	12.25	Put	Currency Future	2732	2701	2732	2701	0.00
31/12/2008	\$ / R On 14-December-09	12.85	Call	Currency Future	448	452	448	452	0.00
31/12/2008	\$ / R On 14-December-09	12.85	Put	Currency Future	3254	3222	3254	3222	0.00
31/12/2008	\$ / R On 16-March-09	9.55	Call	Currency Future	470	493	470	493	0.00
31/12/2008	\$ / R On 16-March-09	9.55	Put	Currency Future	448	443	448	443	0.00
31/12/2008	\$ / R On 12-June-09	9.65	Call	Currency Future	734	747	734	747	0.00
31/12/2008	\$ / R On 12-June-09	9.65	Put	Currency Future	630	613	630	613	0.00
31/12/2008	\$ / R On 12-June-09	9.85	Call	Currency Future	658	671	658	671	0.00
31/12/2008	\$ / R On 12-June-09	9.85	Put	Currency Future	754	737	754	737	0.00
31/12/2008	\$ / R On 14-December-09	7.90	Call	Currency Future	2293	2324	2293	2324	0.00
31/12/2008	\$ / R On 14-December-09	7.90	Put	Currency Future	149	143	149	143	0.00
31/12/2008	\$ / R On 14-December-09	9.10	Call	Currency Future	1441	1460	1441	1460	0.00
31/12/2008	\$ / R On 14-December-09	9.10	Put	Currency Future	497	479	497	479	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	12.10	Call	Currency Future	548	554	548	554	0.00
31/12/2008	\$ / R On 14-December-09	12.10	Put	Currency Future	2604	2574	2604	2574	0.00
31/12/2008	\$ / R On 14-September-09	9.80	Call	Currency Future	919	930	919	930	0.00
31/12/2008	\$ / R On 14-September-09	9.80	Put	Currency Future	804	783	804	783	0.00
31/12/2008	\$ / R On 14-September-09	9.90	Call	Currency Future	880	891	880	891	0.00
31/12/2008	\$ / R On 14-September-09	9.90	Put	Currency Future	866	844	866	844	0.00
31/12/2008	\$ / R On 14-September-09	10.10	Call	Currency Future	810	819	810	819	0.00
31/12/2008	\$ / R On 14-September-09	10.10	Put	Currency Future	995	972	995	972	0.00
31/12/2008	\$ / R On 14-September-09	10.30	Call	Currency Future	747	755	747	755	0.00
31/12/2008	\$ / R On 14-September-09	10.30	Put	Currency Future	1132	1108	1132	1108	0.00
31/12/2008	\$ / R On 14-September-09	10.40	Call	Currency Future	709	721	709	721	0.00
31/12/2008	\$ / R On 14-September-09	10.40	Put	Currency Future	1194	1174	1194	1174	0.00
31/12/2008	\$ / R On 14-September-09	10.50	Call	Currency Future	672	684	672	684	0.00
31/12/2008	\$ / R On 14-September-09	10.50	Put	Currency Future	1257	1237	1257	1237	0.00
31/12/2008	\$ / R On 14-September-09	10.60	Call	Currency Future	637	648	637	648	0.00
31/12/2008	\$ / R On 14-September-09	10.60	Put	Currency Future	1322	1301	1322	1301	0.00
31/12/2008	\$ / R On 15-March-10	9.75	Call	Currency Future	1873	1896	1873	1896	0.00
31/12/2008	\$ / R On 15-March-10	9.75	Put	Currency Future	640	596	640	596	0.00
31/12/2008	\$ / R On 15-March-10	9.95	Call	Currency Future	1774	1794	1774	1794	0.00
31/12/2008	\$ / R On 15-March-10	9.95	Put	Currency Future	740	694	740	694	0.00
31/12/2008	\$ / R On 15-March-10	10.05	Call	Currency Future	1727	1746	1727	1746	0.00
31/12/2008	\$ / R On 15-March-10	10.05	Put	Currency Future	793	745	793	745	0.00
31/12/2008	\$ / R On 15-March-10	10.15	Call	Currency Future	1681	1700	1681	1700	0.00
31/12/2008	\$ / R On 15-March-10	10.15	Put	Currency Future	848	799	848	799	0.00
31/12/2008	\$ / R On 15-March-10	10.25	Call	Currency Future	1638	1655	1638	1655	0.00
31/12/2008	\$ / R On 15-March-10	10.25	Put	Currency Future	904	854	904	854	0.00
31/12/2008	\$ / R On 15-March-10	10.35	Call	Currency Future	1596	1612	1596	1612	0.00
31/12/2008	\$ / R On 15-March-10	10.35	Put	Currency Future	962	911	962	911	0.00
31/12/2008	\$ / R On 15-March-10	12.55	Call	Currency Future	931	935	931	935	0.00
31/12/2008	\$ / R On 15-March-10	12.55	Put	Currency Future	2497	2434	2497	2434	0.00
31/12/2008	\$ / R On 14-December-09	7.95	Call	Currency Future	2251	2282	2251	2282	0.00
31/12/2008	\$ / R On 14-December-09	7.95	Put	Currency Future	158	151	158	151	0.00
31/12/2008	\$ / R On 14-December-09	8.55	Call	Currency Future	1787	1813	1787	1813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	8.55	Put	Currency Future	293	282	293	282	0.00
31/12/2008	\$ / R On 14-December-09	9.15	Call	Currency Future	1414	1433	1414	1433	0.00
31/12/2008	\$ / R On 14-December-09	9.15	Put	Currency Future	520	502	520	502	0.00
31/12/2008	\$ / R On 14-December-09	9.75	Call	Currency Future	1142	1156	1142	1156	0.00
31/12/2008	\$ / R On 14-December-09	9.75	Put	Currency Future	848	825	848	825	0.00
31/12/2008	\$ / R On 14-December-09	10.95	Call	Currency Future	767	776	767	776	0.00
31/12/2008	\$ / R On 14-December-09	10.95	Put	Currency Future	1674	1646	1674	1646	0.00
31/12/2008	\$ / R On 14-December-09	11.55	Call	Currency Future	641	648	641	648	0.00
31/12/2008	\$ / R On 14-December-09	11.55	Put	Currency Future	2147	2117	2147	2117	0.00
31/12/2008	\$ / R On 14-December-09	12.15	Call	Currency Future	540	546	540	546	0.00
31/12/2008	\$ / R On 14-December-09	12.15	Put	Currency Future	2647	2616	2647	2616	0.00
31/12/2008	\$ / R On 14-December-09	13.25	Call	Currency Future	388	395	388	395	0.00
31/12/2008	\$ / R On 14-December-09	13.25	Put	Currency Future	3595	3564	3595	3564	0.00
31/12/2008	\$ / R On 15-March-10	9.50	Call	Currency Future	2007	2034	2007	2034	0.00
31/12/2008	\$ / R On 15-March-10	9.50	Put	Currency Future	524	483	524	483	0.00
31/12/2008	\$ / R On 15-March-10	11.10	Call	Currency Future	1318	1329	1318	1329	0.00
31/12/2008	\$ / R On 15-March-10	11.10	Put	Currency Future	1434	1378	1434	1378	0.00
31/12/2008	\$ / R On 15-March-10	11.20	Call	Currency Future	1285	1296	1285	1296	0.00
31/12/2008	\$ / R On 15-March-10	11.20	Put	Currency Future	1502	1445	1502	1445	0.00
31/12/2008	\$ / R On 15-March-10	11.50	Call	Currency Future	1192	1201	1192	1201	0.00
31/12/2008	\$ / R On 15-March-10	11.50	Put	Currency Future	1708	1650	1708	1650	0.00
31/12/2008	\$ / R On 15-March-10	11.60	Call	Currency Future	1163	1171	1163	1171	0.00
31/12/2008	\$ / R On 15-March-10	11.60	Put	Currency Future	1779	1720	1779	1720	0.00
31/12/2008	\$ / R On 15-March-10	13.70	Call	Currency Future	713	717	713	717	0.00
31/12/2008	\$ / R On 15-March-10	13.70	Put	Currency Future	3429	3366	3429	3366	0.00
31/12/2008	\$ / R On 16-March-09	9.25	Call	Currency Future	602	630	602	630	0.00
31/12/2008	\$ / R On 16-March-09	9.25	Put	Currency Future	281	279	281	279	0.00
31/12/2008	\$ / R On 16-March-09	9.45	Call	Currency Future	510	534	510	534	0.00
31/12/2008	\$ / R On 16-March-09	9.45	Put	Currency Future	388	384	388	384	0.00
31/12/2008	\$ / R On 14-December-09	7.70	Call	Currency Future	2463	2495	2463	2495	0.00
31/12/2008	\$ / R On 14-December-09	7.70	Put	Currency Future	119	114	119	114	0.00
31/12/2008	\$ / R On 14-December-09	8.30	Call	Currency Future	1970	1998	1970	1998	0.00
31/12/2008	\$ / R On 14-December-09	8.30	Put	Currency Future	227	217	227	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	\$ / R On 14-December-09	11.30	Call	Currency Future	690	697	690	697	0.00
31/12/2008	\$ / R On 14-December-09	11.30	Put	Currency Future	1946	1917	1946	1917	0.00
31/12/2008	\$ / R On 14-September-09	9.60	Call	Currency Future	996	1007	996	1007	0.00
31/12/2008	\$ / R On 14-September-09	9.60	Put	Currency Future	681	659	681	659	0.00
31/12/2008	\$ / R On 14-September-09	9.70	Call	Currency Future	959	969	959	969	0.00
31/12/2008	\$ / R On 14-September-09	9.70	Put	Currency Future	745	721	745	721	0.00
31/12/2008	\$ / R On 14-September-09	9.80	Call	Currency Future	919	930	919	930	0.00
31/12/2008	\$ / R On 14-September-09	9.80	Put	Currency Future	804	783	804	783	0.00
31/12/2008	\$ / R On 14-September-09	9.90	Call	Currency Future	880	891	880	891	0.00
31/12/2008	\$ / R On 14-September-09	9.90	Put	Currency Future	866	844	866	844	0.00
31/12/2008	\$ / R On 14-September-09	10.30	Call	Currency Future	747	755	747	755	0.00
31/12/2008	\$ / R On 14-September-09	10.30	Put	Currency Future	1132	1108	1132	1108	0.00
31/12/2008	\$ / R On 14-September-09	10.40	Call	Currency Future	709	721	709	721	0.00
31/12/2008	\$ / R On 14-September-09	10.40	Put	Currency Future	1194	1174	1194	1174	0.00
31/12/2008	\$ / R On 15-March-10	9.35	Call	Currency Future	2094	2123	2094	2123	0.00
31/12/2008	\$ / R On 15-March-10	9.35	Put	Currency Future	460	422	460	422	0.00
31/12/2008	\$ / R On 15-March-10	10.85	Call	Currency Future	1405	1417	1405	1417	0.00
31/12/2008	\$ / R On 15-March-10	10.85	Put	Currency Future	1271	1217	1271	1217	0.00
31/12/2008	\$ / R On 15-March-10	10.95	Call	Currency Future	1369	1381	1369	1381	0.00
31/12/2008	\$ / R On 15-March-10	10.95	Put	Currency Future	1335	1280	1335	1280	0.00
31/12/2008	\$ / R On 15-March-10	11.25	Call	Currency Future	1269	1279	1269	1279	0.00
31/12/2008	\$ / R On 15-March-10	11.25	Put	Currency Future	1536	1479	1536	1479	0.00
31/12/2008	\$ / R On 15-March-10	11.35	Call	Currency Future	1238	1248	1238	1248	0.00
31/12/2008	\$ / R On 15-March-10	11.35	Put	Currency Future	1604	1547	1604	1547	0.00
31/12/2008	\$ / R On 15-March-10	11.45	Call	Currency Future	1207	1216	1207	1216	0.00
31/12/2008	\$ / R On 15-March-10	11.45	Put	Currency Future	1673	1616	1673	1616	0.00
31/12/2008	\$ / R On 15-March-10	13.55	Call	Currency Future	745	750	745	750	0.00
31/12/2008	\$ / R On 15-March-10	13.55	Put	Currency Future	3312	3250	3312	3250	0.00
31/12/2008	\$ / R On 14-September-09	9.55	Call	Currency Future	1016	0	1016	0	0.00
31/12/2008	\$ / R On 14-September-09	9.55	Put	Currency Future	651	0	651	0	0.00
31/12/2008	\$ / R On 14-September-09	9.65	Call	Currency Future	977	0	977	0	0.00
31/12/2008	\$ / R On 14-September-09	9.65	Put	Currency Future	713	0	713	0	0.00
31/12/2008	\$ / R On 14-September-09	9.75	Call	Currency Future	939	0	939	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
31/12/2008	\$ / R On 14-September-09	9.75	Put	Currency Future	774	0	774	0	0.00
31/12/2008	\$ / R On 14-September-09	9.85	Call	Currency Future	899	0	899	0	0.00
31/12/2008	\$ / R On 14-September-09	9.85	Put	Currency Future	835	0	835	0	0.00
31/12/2008	\$ / R On 14-September-09	10.05	Call	Currency Future	827	0	827	0	0.00
31/12/2008	\$ / R On 14-September-09	10.05	Put	Currency Future	962	0	962	0	0.00
31/12/2008	\$ / R On 14-September-09	10.15	Call	Currency Future	793	0	793	0	0.00
31/12/2008	\$ / R On 14-September-09	10.15	Put	Currency Future	1029	0	1029	0	0.00
31/12/2008	\$ / R On 14-September-09	10.25	Call	Currency Future	762	0	762	0	0.00
31/12/2008	\$ / R On 14-September-09	10.25	Put	Currency Future	1097	0	1097	0	0.00
31/12/2008	\$ / R On 14-September-09	10.35	Call	Currency Future	727	0	727	0	0.00
31/12/2008	\$ / R On 14-September-09	10.35	Put	Currency Future	1163	0	1163	0	0.00
31/12/2008	\$ / R On 15-March-10	9.25	Call	Currency Future	2154	0	2154	0	0.00
31/12/2008	\$ / R On 15-March-10	9.25	Put	Currency Future	420	0	420	0	0.00
31/12/2008	\$ / R On 15-March-10	10.75	Call	Currency Future	1442	0	1442	0	0.00
31/12/2008	\$ / R On 15-March-10	10.75	Put	Currency Future	1208	0	1208	0	0.00
31/12/2008	\$ / R On 15-March-10	10.85	Call	Currency Future	1405	0	1405	0	0.00
31/12/2008	\$ / R On 15-March-10	10.85	Put	Currency Future	1271	0	1271	0	0.00
31/12/2008	\$ / R On 15-March-10	11.35	Call	Currency Future	1238	0	1238	0	0.00
31/12/2008	\$ / R On 15-March-10	11.35	Put	Currency Future	1604	0	1604	0	0.00
31/12/2008	\$ / R On 15-March-10	13.45	Call	Currency Future	768	0	768	0	0.00
31/12/2008	\$ / R On 15-March-10	13.45	Put	Currency Future	3234	0	3234	0	0.00
31/12/2008	£ / R On 16-March-09			Currency Future	13.8400	13.8956	13.8449	13.8956	13,637.00
31/12/2008	£ / R On 12-June-09			Currency Future	14.1000	14.1476	14.0994	14.1476	88.00
31/12/2008	£ / R On 14-September-09			Currency Future	14.3300	14.3932	14.3341	14.3932	3.00
31/12/2008	£ / R On 16-March-09	13.90	Call	Currency Future	590	641	590	641	0.00
31/12/2008	£ / R On 16-March-09	13.90	Put	Currency Future	645	645	645	645	0.00
31/12/2008	£ / R On 12-June-09	14.15	Call	Currency Future	910	938	910	938	0.00
31/12/2008	£ / R On 12-June-09	14.15	Put	Currency Future	960	940	960	940	0.00
31/12/2008	£ / R On 14-September-09	14.40	Call	Currency Future	1167	1196	1167	1196	0.00
31/12/2008	£ / R On 14-September-09	14.40	Put	Currency Future	1233	1203	1233	1203	0.00
31/12/2008	£ / R On 16-March-09	14.10	Call	Currency Future	522	568	522	568	0.00
31/12/2008	£ / R On 16-March-09	14.10	Put	Currency Future	777	772	777	772	0.00
31/12/2008	£ / R On 12-June-09	14.35	Call	Currency Future	839	865	839	865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	14.35	Put	Currency Future	1090	1068	1090	1068	0.00
31/12/2008	£ / R On 14-September-09	14.60	Call	Currency Future	1097	1124	1097	1124	0.00
31/12/2008	£ / R On 14-September-09	14.60	Put	Currency Future	1363	1331	1363	1331	0.00
31/12/2008	£ / R On 16-March-09	14.55	Call	Currency Future	372	416	372	416	0.00
31/12/2008	£ / R On 16-March-09	14.55	Put	Currency Future	1077	1071	1077	1071	0.00
31/12/2008	£ / R On 12-June-09	14.85	Call	Currency Future	660	686	660	686	0.00
31/12/2008	£ / R On 12-June-09	14.85	Put	Currency Future	1410	1388	1410	1388	0.00
31/12/2008	£ / R On 14-September-09	15.05	Call	Currency Future	932	960	932	960	0.00
31/12/2008	£ / R On 14-September-09	15.05	Put	Currency Future	1648	1617	1648	1617	0.00
31/12/2008	£ / R On 16-March-09	14.60	Call	Currency Future	357	400	357	400	0.00
31/12/2008	£ / R On 16-March-09	14.60	Put	Currency Future	1112	1104	1112	1104	0.00
31/12/2008	£ / R On 14-September-09	15.10	Call	Currency Future	913	942	913	942	0.00
31/12/2008	£ / R On 14-September-09	15.10	Put	Currency Future	1679	1649	1679	1649	0.00
31/12/2008	£ / R On 16-March-09	14.95	Call	Currency Future	262	299	262	299	0.00
31/12/2008	£ / R On 16-March-09	14.95	Put	Currency Future	1367	1354	1367	1354	0.00
31/12/2008	£ / R On 12-June-09	15.20	Call	Currency Future	546	570	546	570	0.00
31/12/2008	£ / R On 12-June-09	15.20	Put	Currency Future	1647	1622	1647	1622	0.00
31/12/2008	£ / R On 14-September-09	15.80	Call	Currency Future	686	710	686	710	0.00
31/12/2008	£ / R On 14-September-09	15.80	Put	Currency Future	2152	2116	2152	2116	0.00
31/12/2008	£ / R On 16-March-09	15.30	Call	Currency Future	189	220	189	220	0.00
31/12/2008	£ / R On 16-March-09	15.30	Put	Currency Future	1644	1625	1644	1625	0.00
31/12/2008	£ / R On 12-June-09	15.55	Call	Currency Future	449	470	449	470	0.00
31/12/2008	£ / R On 12-June-09	15.55	Put	Currency Future	1899	1872	1899	1872	0.00
31/12/2008	£ / R On 16-March-09	15.65	Call	Currency Future	133	159	133	159	0.00
31/12/2008	£ / R On 16-March-09	15.65	Put	Currency Future	1938	1914	1938	1914	0.00
31/12/2008	£ / R On 12-June-09	15.90	Call	Currency Future	366	385	366	385	0.00
31/12/2008	£ / R On 12-June-09	15.90	Put	Currency Future	2167	2137	2167	2137	0.00
31/12/2008	£ / R On 16-March-09	15.85	Call	Currency Future	108	131	108	131	0.00
31/12/2008	£ / R On 16-March-09	15.85	Put	Currency Future	2114	2086	2114	2086	0.00
31/12/2008	£ / R On 12-June-09	16.15	Call	Currency Future	316	333	316	333	0.00
31/12/2008	£ / R On 12-June-09	16.15	Put	Currency Future	2366	2335	2366	2335	0.00
31/12/2008	£ / R On 16-March-09	15.60	Call	Currency Future	140	167	140	167	0.00
31/12/2008	£ / R On 16-March-09	15.60	Put	Currency Future	1895	1871	1895	1871	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	15.85	Call	Currency Future	377	396	377	396	0.00
31/12/2008	£ / R On 12-June-09	15.85	Put	Currency Future	2128	2099	2128	2099	0.00
31/12/2008	£ / R On 16-March-09	15.35	Call	Currency Future	180	210	180	210	0.00
31/12/2008	£ / R On 16-March-09	15.35	Put	Currency Future	1685	1665	1685	1665	0.00
31/12/2008	£ / R On 12-June-09	15.65	Call	Currency Future	424	444	424	444	0.00
31/12/2008	£ / R On 12-June-09	15.65	Put	Currency Future	1974	1947	1974	1947	0.00
31/12/2008	£ / R On 16-March-09	15.40	Call	Currency Future	171	201	171	201	0.00
31/12/2008	£ / R On 16-March-09	15.40	Put	Currency Future	1726	1705	1726	1705	0.00
31/12/2008	£ / R On 12-June-09	15.70	Call	Currency Future	412	432	412	432	0.00
31/12/2008	£ / R On 12-June-09	15.70	Put	Currency Future	2012	1984	2012	1984	0.00
31/12/2008	£ / R On 16-March-09	15.35	Call	Currency Future	180	210	180	210	0.00
31/12/2008	£ / R On 16-March-09	15.35	Put	Currency Future	1685	1665	1685	1665	0.00
31/12/2008	£ / R On 12-June-09	15.60	Call	Currency Future	436	457	436	457	0.00
31/12/2008	£ / R On 12-June-09	15.60	Put	Currency Future	1937	1909	1937	1909	0.00
31/12/2008	£ / R On 16-March-09	15.50	Call	Currency Future	155	183	155	183	0.00
31/12/2008	£ / R On 16-March-09	15.50	Put	Currency Future	1810	1788	1810	1788	0.00
31/12/2008	£ / R On 12-June-09	15.75	Call	Currency Future	400	420	400	420	0.00
31/12/2008	£ / R On 12-June-09	15.75	Put	Currency Future	2051	2022	2051	2022	0.00
31/12/2008	£ / R On 16-March-09	15.30	Call	Currency Future	189	220	189	220	0.00
31/12/2008	£ / R On 16-March-09	15.30	Put	Currency Future	1644	1625	1644	1625	0.00
31/12/2008	£ / R On 12-June-09	15.60	Call	Currency Future	436	457	436	457	0.00
31/12/2008	£ / R On 12-June-09	15.60	Put	Currency Future	1937	1909	1937	1909	0.00
31/12/2008	£ / R On 16-March-09	15.55	Call	Currency Future	148	175	148	175	0.00
31/12/2008	£ / R On 16-March-09	15.55	Put	Currency Future	1853	1829	1853	1829	0.00
31/12/2008	£ / R On 16-March-09	16.05	Call	Currency Future	88	108	88	108	0.00
31/12/2008	£ / R On 16-March-09	16.05	Put	Currency Future	2293	2262	2293	2262	0.00
31/12/2008	£ / R On 12-June-09	16.35	Call	Currency Future	280	295	280	295	0.00
31/12/2008	£ / R On 12-June-09	16.35	Put	Currency Future	2530	2497	2530	2497	0.00
31/12/2008	£ / R On 16-March-09	15.70	Call	Currency Future	127	152	127	152	0.00
31/12/2008	£ / R On 16-March-09	15.70	Put	Currency Future	1982	1956	1982	1956	0.00
31/12/2008	£ / R On 12-June-09	16.00	Call	Currency Future	345	363	345	363	0.00
31/12/2008	£ / R On 12-June-09	16.00	Put	Currency Future	2246	2216	2246	2216	0.00
31/12/2008	£ / R On 16-March-09	15.60	Call	Currency Future	140	167	140	167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 16-March-09	15.60	Put	Currency Future	1895	1871	1895	1871	0.00
31/12/2008	£ / R On 16-March-09	15.80	Call	Currency Future	114	138	114	138	0.00
31/12/2008	£ / R On 16-March-09	15.80	Put	Currency Future	2069	2042	2069	2042	0.00
31/12/2008	£ / R On 12-June-09	16.10	Call	Currency Future	325	343	325	343	0.00
31/12/2008	£ / R On 12-June-09	16.10	Put	Currency Future	2326	2295	2326	2295	0.00
31/12/2008	£ / R On 16-March-09	16.20	Call	Currency Future	75	93	75	93	0.00
31/12/2008	£ / R On 16-March-09	16.20	Put	Currency Future	2430	2397	2430	2397	0.00
31/12/2008	£ / R On 12-June-09	16.50	Call	Currency Future	255	269	255	269	0.00
31/12/2008	£ / R On 12-June-09	16.50	Put	Currency Future	2655	2622	2655	2622	0.00
31/12/2008	£ / R On 16-March-09	16.15	Call	Currency Future	79	97	79	97	0.00
31/12/2008	£ / R On 16-March-09	16.15	Put	Currency Future	2384	2352	2384	2352	0.00
31/12/2008	£ / R On 16-March-09	15.90	Call	Currency Future	103	125	103	125	0.00
31/12/2008	£ / R On 16-March-09	15.90	Put	Currency Future	2158	2129	2158	2129	0.00
31/12/2008	£ / R On 12-June-09	15.00	Call	Currency Future	609	634	609	634	0.00
31/12/2008	£ / R On 12-June-09	15.00	Put	Currency Future	1509	1487	1509	1487	0.00
31/12/2008	£ / R On 12-June-09	16.20	Call	Currency Future	306	323	306	323	0.00
31/12/2008	£ / R On 12-June-09	16.20	Put	Currency Future	2407	2375	2407	2375	0.00
31/12/2008	£ / R On 16-March-09	16.05	Call	Currency Future	88	108	88	108	0.00
31/12/2008	£ / R On 16-March-09	16.05	Put	Currency Future	2293	2262	2293	2262	0.00
31/12/2008	£ / R On 12-June-09	16.40	Call	Currency Future	271	286	271	286	0.00
31/12/2008	£ / R On 12-June-09	16.40	Put	Currency Future	2572	2539	2572	2539	0.00
31/12/2008	£ / R On 16-March-09	16.30	Call	Currency Future	67	84	67	84	0.00
31/12/2008	£ / R On 16-March-09	16.30	Put	Currency Future	2522	2488	2522	2488	0.00
31/12/2008	£ / R On 12-June-09	16.60	Call	Currency Future	239	253	239	253	0.00
31/12/2008	£ / R On 12-June-09	16.60	Put	Currency Future	2740	2706	2740	2706	0.00
31/12/2008	£ / R On 16-March-09	16.40	Call	Currency Future	60	75	60	75	0.00
31/12/2008	£ / R On 16-March-09	16.40	Put	Currency Future	2615	2580	2615	2580	0.00
31/12/2008	£ / R On 12-June-09	16.70	Call	Currency Future	225	238	225	238	0.00
31/12/2008	£ / R On 12-June-09	16.70	Put	Currency Future	2825	2791	2825	2791	0.00
31/12/2008	£ / R On 16-March-09	16.40	Call	Currency Future	60	75	60	75	0.00
31/12/2008	£ / R On 16-March-09	16.40	Put	Currency Future	2615	2580	2615	2580	0.00
31/12/2008	£ / R On 12-June-09	16.75	Call	Currency Future	218	231	218	231	0.00
31/12/2008	£ / R On 12-June-09	16.75	Put	Currency Future	2868	2833	2868	2833	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	16.45	Call	Currency Future	263	278	263	278	0.00
31/12/2008	£ / R On 12-June-09	16.45	Put	Currency Future	2613	2580	2613	2580	0.00
31/12/2008	£ / R On 16-March-09	15.95	Call	Currency Future	98	119	98	119	0.00
31/12/2008	£ / R On 16-March-09	15.95	Put	Currency Future	2203	2173	2203	2173	0.00
31/12/2008	£ / R On 12-June-09	16.25	Call	Currency Future	297	313	297	313	0.00
31/12/2008	£ / R On 12-June-09	16.25	Put	Currency Future	2448	2416	2448	2416	0.00
31/12/2008	£ / R On 16-March-09	16.50	Call	Currency Future	53	68	53	68	0.00
31/12/2008	£ / R On 16-March-09	16.50	Put	Currency Future	2708	2672	2708	2672	0.00
31/12/2008	£ / R On 12-June-09	16.80	Call	Currency Future	211	224	211	224	0.00
31/12/2008	£ / R On 12-June-09	16.80	Put	Currency Future	2912	2876	2912	2876	0.00
31/12/2008	£ / R On 16-March-09	16.85	Call	Currency Future	35	46	35	46	0.00
31/12/2008	£ / R On 16-March-09	16.85	Put	Currency Future	3041	3001	3041	3001	0.00
31/12/2008	£ / R On 12-June-09	17.15	Call	Currency Future	168	179	168	179	0.00
31/12/2008	£ / R On 12-June-09	17.15	Put	Currency Future	3219	3182	3219	3182	0.00
31/12/2008	£ / R On 16-March-09	16.75	Call	Currency Future	40	52	40	52	0.00
31/12/2008	£ / R On 16-March-09	16.75	Put	Currency Future	2945	2906	2945	2906	0.00
31/12/2008	£ / R On 12-June-09	17.05	Call	Currency Future	180	191	180	191	0.00
31/12/2008	£ / R On 12-June-09	17.05	Put	Currency Future	3130	3094	3130	3094	0.00
31/12/2008	£ / R On 16-March-09	17.20	Call	Currency Future	23	31	23	31	0.00
31/12/2008	£ / R On 16-March-09	17.20	Put	Currency Future	3378	3336	3378	3336	0.00
31/12/2008	£ / R On 12-June-09	17.50	Call	Currency Future	134	143	134	143	0.00
31/12/2008	£ / R On 12-June-09	17.50	Put	Currency Future	3534	3495	3534	3495	0.00
31/12/2008	£ / R On 16-March-09	17.50	Call	Currency Future	16	22	16	22	0.00
31/12/2008	£ / R On 16-March-09	17.50	Put	Currency Future	3671	3627	3671	3627	0.00
31/12/2008	£ / R On 12-June-09	17.80	Call	Currency Future	109	117	109	117	0.00
31/12/2008	£ / R On 12-June-09	17.80	Put	Currency Future	3810	3769	3810	3769	0.00
31/12/2008	£ / R On 16-March-09	18.05	Call	Currency Future	8	11	8	11	0.00
31/12/2008	£ / R On 16-March-09	18.05	Put	Currency Future	4213	4166	4213	4166	0.00
31/12/2008	£ / R On 12-June-09	18.40	Call	Currency Future	72	78	72	78	0.00
31/12/2008	£ / R On 12-June-09	18.40	Put	Currency Future	4373	4330	4373	4330	0.00
31/12/2008	£ / R On 16-March-09	18.65	Call	Currency Future	3	5	3	5	0.00
31/12/2008	£ / R On 16-March-09	18.65	Put	Currency Future	4809	4760	4809	4760	0.00
31/12/2008	£ / R On 12-June-09	19.00	Call	Currency Future	47	51	47	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	19.00	Put	Currency Future	4947	4903	4947	4903	0.00
31/12/2008	£ / R On 16-March-09	18.80	Call	Currency Future	3	4	3	4	0.00
31/12/2008	£ / R On 16-March-09	18.80	Put	Currency Future	4958	4909	4958	4909	0.00
31/12/2008	£ / R On 12-June-09	19.15	Call	Currency Future	42	46	42	46	0.00
31/12/2008	£ / R On 12-June-09	19.15	Put	Currency Future	5092	5048	5092	5048	0.00
31/12/2008	£ / R On 16-March-09	18.50	Call	Currency Future	4	6	4	6	0.00
31/12/2008	£ / R On 16-March-09	18.50	Put	Currency Future	4659	4611	4659	4611	0.00
31/12/2008	£ / R On 12-June-09	18.80	Call	Currency Future	54	59	54	59	0.00
31/12/2008	£ / R On 12-June-09	18.80	Put	Currency Future	4755	4711	4755	4711	0.00
31/12/2008	£ / R On 12-June-09	18.35	Call	Currency Future	75	80	75	80	0.00
31/12/2008	£ / R On 12-June-09	18.35	Put	Currency Future	4325	4283	4325	4283	0.00
31/12/2008	£ / R On 16-March-09	17.95	Call	Currency Future	9	13	9	13	0.00
31/12/2008	£ / R On 16-March-09	17.95	Put	Currency Future	4114	4067	4114	4067	0.00
31/12/2008	£ / R On 12-June-09	18.25	Call	Currency Future	80	86	80	86	0.00
31/12/2008	£ / R On 12-June-09	18.25	Put	Currency Future	4231	4189	4231	4189	0.00
31/12/2008	£ / R On 16-March-09	18.45	Call	Currency Future	5	7	5	7	0.00
31/12/2008	£ / R On 16-March-09	18.45	Put	Currency Future	4610	4561	4610	4561	0.00
31/12/2008	£ / R On 12-June-09	18.75	Call	Currency Future	56	61	56	61	0.00
31/12/2008	£ / R On 12-June-09	18.75	Put	Currency Future	4707	4663	4707	4663	0.00
31/12/2008	£ / R On 16-March-09	16.95	Call	Currency Future	31	42	31	42	0.00
31/12/2008	£ / R On 16-March-09	16.95	Put	Currency Future	3137	3096	3137	3096	0.00
31/12/2008	£ / R On 12-June-09	17.25	Call	Currency Future	158	168	158	168	0.00
31/12/2008	£ / R On 12-June-09	17.25	Put	Currency Future	3308	3271	3308	3271	0.00
31/12/2008	£ / R On 16-March-09	16.10	Call	Currency Future	83	102	83	102	0.00
31/12/2008	£ / R On 16-March-09	16.10	Put	Currency Future	2338	2307	2338	2307	0.00
31/12/2008	£ / R On 16-March-09	16.60	Call	Currency Future	48	61	48	61	0.00
31/12/2008	£ / R On 16-March-09	16.60	Put	Currency Future	2803	2765	2803	2765	0.00
31/12/2008	£ / R On 16-March-09	16.00	Call	Currency Future	93	113	93	113	0.00
31/12/2008	£ / R On 16-March-09	16.00	Put	Currency Future	2248	2218	2248	2218	0.00
31/12/2008	£ / R On 12-June-09	16.30	Call	Currency Future	288	304	288	304	0.00
31/12/2008	£ / R On 12-June-09	16.30	Put	Currency Future	2489	2456	2489	2456	0.00
31/12/2008	£ / R On 16-March-09	15.40	Call	Currency Future	171	201	171	201	0.00
31/12/2008	£ / R On 16-March-09	15.40	Put	Currency Future	1726	1705	1726	1705	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 16-March-09	15.20	Call	Currency Future	208	241	208	241	0.00
31/12/2008	£ / R On 16-March-09	15.20	Put	Currency Future	1563	1545	1563	1545	0.00
31/12/2008	£ / R On 12-June-09	15.45	Call	Currency Future	475	497	475	497	0.00
31/12/2008	£ / R On 12-June-09	15.45	Put	Currency Future	1826	1799	1826	1799	0.00
31/12/2008	£ / R On 16-March-09	15.45	Call	Currency Future	163	192	163	192	0.00
31/12/2008	£ / R On 16-March-09	15.45	Put	Currency Future	1768	1746	1768	1746	0.00
31/12/2008	£ / R On 12-June-09	15.80	Call	Currency Future	389	408	389	408	0.00
31/12/2008	£ / R On 12-June-09	15.80	Put	Currency Future	2089	2060	2089	2060	0.00
31/12/2008	£ / R On 16-March-09	15.15	Call	Currency Future	218	252	218	252	0.00
31/12/2008	£ / R On 16-March-09	15.15	Put	Currency Future	1523	1506	1523	1506	0.00
31/12/2008	£ / R On 12-June-09	15.35	Call	Currency Future	502	525	502	525	0.00
31/12/2008	£ / R On 12-June-09	15.35	Put	Currency Future	1753	1727	1753	1727	0.00
31/12/2008	£ / R On 16-March-09	15.05	Call	Currency Future	239	275	239	275	0.00
31/12/2008	£ / R On 16-March-09	15.05	Put	Currency Future	1444	1429	1444	1429	0.00
31/12/2008	£ / R On 12-June-09	15.25	Call	Currency Future	531	555	531	555	0.00
31/12/2008	£ / R On 12-June-09	15.25	Put	Currency Future	1682	1657	1682	1657	0.00
31/12/2008	£ / R On 16-March-09	15.00	Call	Currency Future	250	287	250	287	0.00
31/12/2008	£ / R On 16-March-09	15.00	Put	Currency Future	1405	1391	1405	1391	0.00
31/12/2008	£ / R On 16-March-09	14.70	Call	Currency Future	327	369	327	369	0.00
31/12/2008	£ / R On 16-March-09	14.70	Put	Currency Future	1182	1173	1182	1173	0.00
31/12/2008	£ / R On 16-March-09	14.80	Call	Currency Future	300	340	300	340	0.00
31/12/2008	£ / R On 16-March-09	14.80	Put	Currency Future	1255	1244	1255	1244	0.00
31/12/2008	£ / R On 16-March-09	14.90	Call	Currency Future	274	312	274	312	0.00
31/12/2008	£ / R On 16-March-09	14.90	Put	Currency Future	1329	1317	1329	1317	0.00
31/12/2008	£ / R On 16-March-09	15.10	Call	Currency Future	228	263	228	263	0.00
31/12/2008	£ / R On 16-March-09	15.10	Put	Currency Future	1483	1467	1483	1467	0.00
31/12/2008	£ / R On 12-June-09	14.80	Call	Currency Future	677	704	677	704	0.00
31/12/2008	£ / R On 12-June-09	14.80	Put	Currency Future	1378	1356	1378	1356	0.00
31/12/2008	£ / R On 12-June-09	14.90	Call	Currency Future	642	668	642	668	0.00
31/12/2008	£ / R On 12-June-09	14.90	Put	Currency Future	1443	1421	1443	1421	0.00
31/12/2008	£ / R On 12-June-09	15.10	Call	Currency Future	577	601	577	601	0.00
31/12/2008	£ / R On 12-June-09	15.10	Put	Currency Future	1577	1554	1577	1554	0.00
31/12/2008	£ / R On 12-June-09	15.30	Call	Currency Future	517	540	517	540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	15.30	Put	Currency Future	1717	1692	1717	1692	0.00
31/12/2008	£ / R On 12-June-09	15.40	Call	Currency Future	489	511	489	511	0.00
31/12/2008	£ / R On 12-June-09	15.40	Put	Currency Future	1789	1763	1789	1763	0.00
31/12/2008	£ / R On 12-June-09	15.50	Call	Currency Future	462	483	462	483	0.00
31/12/2008	£ / R On 12-June-09	15.50	Put	Currency Future	1862	1836	1862	1836	0.00
31/12/2008	£ / R On 12-June-09	14.80	Call	Currency Future	677	704	677	704	0.00
31/12/2008	£ / R On 12-June-09	14.80	Put	Currency Future	1378	1356	1378	1356	0.00
31/12/2008	£ / R On 12-June-09	14.90	Call	Currency Future	642	668	642	668	0.00
31/12/2008	£ / R On 12-June-09	14.90	Put	Currency Future	1443	1421	1443	1421	0.00
31/12/2008	£ / R On 12-June-09	15.30	Call	Currency Future	517	540	517	540	0.00
31/12/2008	£ / R On 12-June-09	15.30	Put	Currency Future	1717	1692	1717	1692	0.00
31/12/2008	£ / R On 12-June-09	15.40	Call	Currency Future	489	511	489	511	0.00
31/12/2008	£ / R On 12-June-09	15.40	Put	Currency Future	1789	1763	1789	1763	0.00
31/12/2008	£ / R On 16-March-09	14.80	Call	Currency Future	300	340	300	340	0.00
31/12/2008	£ / R On 16-March-09	14.80	Put	Currency Future	1255	1244	1255	1244	0.00
31/12/2008	£ / R On 16-March-09	14.90	Call	Currency Future	274	312	274	312	0.00
31/12/2008	£ / R On 16-March-09	14.90	Put	Currency Future	1329	1317	1329	1317	0.00
31/12/2008	£ / R On 12-June-09	15.05	Call	Currency Future	593	618	593	618	0.00
31/12/2008	£ / R On 12-June-09	15.05	Put	Currency Future	1543	1520	1543	1520	0.00
31/12/2008	£ / R On 12-June-09	15.15	Call	Currency Future	561	585	561	585	0.00
31/12/2008	£ / R On 12-June-09	15.15	Put	Currency Future	1612	1588	1612	1588	0.00
31/12/2008	£ / R On 12-June-09	15.55	Call	Currency Future	449	470	449	470	0.00
31/12/2008	£ / R On 12-June-09	15.55	Put	Currency Future	1899	1872	1899	1872	0.00
31/12/2008	£ / R On 12-June-09	15.80	Call	Currency Future	389	408	389	408	0.00
31/12/2008	£ / R On 12-June-09	15.80	Put	Currency Future	2089	2060	2089	2060	0.00
31/12/2008	£ / R On 12-June-09	15.90	Call	Currency Future	366	385	366	385	0.00
31/12/2008	£ / R On 12-June-09	15.90	Put	Currency Future	2167	2137	2167	2137	0.00
31/12/2008	£ / R On 16-March-09	14.65	Call	Currency Future	342	384	342	384	0.00
31/12/2008	£ / R On 16-March-09	14.65	Put	Currency Future	1147	1139	1147	1139	0.00
31/12/2008	£ / R On 16-March-09	14.75	Call	Currency Future	313	354	313	354	0.00
31/12/2008	£ / R On 16-March-09	14.75	Put	Currency Future	1218	1208	1218	1208	0.00
31/12/2008	£ / R On 16-March-09	14.85	Call	Currency Future	287	326	287	326	0.00
31/12/2008	£ / R On 16-March-09	14.85	Put	Currency Future	1292	1280	1292	1280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 16-March-09	15.25	Call	Currency Future	198	230	198	230	0.00
31/12/2008	£ / R On 16-March-09	15.25	Put	Currency Future	1603	1585	1603	1585	0.00
31/12/2008	£ / R On 12-June-09	14.95	Call	Currency Future	625	651	625	651	0.00
31/12/2008	£ / R On 12-June-09	14.95	Put	Currency Future	1476	1453	1476	1453	0.00
31/12/2008	£ / R On 12-June-09	15.05	Call	Currency Future	593	618	593	618	0.00
31/12/2008	£ / R On 12-June-09	15.05	Put	Currency Future	1543	1520	1543	1520	0.00
31/12/2008	£ / R On 12-June-09	15.15	Call	Currency Future	561	585	561	585	0.00
31/12/2008	£ / R On 12-June-09	15.15	Put	Currency Future	1612	1588	1612	1588	0.00
31/12/2008	£ / R On 12-June-09	15.65	Call	Currency Future	424	444	424	444	0.00
31/12/2008	£ / R On 12-June-09	15.65	Put	Currency Future	1974	1947	1974	1947	0.00
31/12/2008	£ / R On 16-March-09	15.80	Call	Currency Future	114	138	114	138	0.00
31/12/2008	£ / R On 16-March-09	15.80	Put	Currency Future	2069	2042	2069	2042	0.00
31/12/2008	£ / R On 16-March-09	15.90	Call	Currency Future	103	125	103	125	0.00
31/12/2008	£ / R On 16-March-09	15.90	Put	Currency Future	2158	2129	2158	2129	0.00
31/12/2008	£ / R On 12-June-09	16.20	Call	Currency Future	306	323	306	323	0.00
31/12/2008	£ / R On 12-June-09	16.20	Put	Currency Future	2407	2375	2407	2375	0.00
31/12/2008	£ / R On 16-March-09	15.05	Call	Currency Future	239	275	239	275	0.00
31/12/2008	£ / R On 16-March-09	15.05	Put	Currency Future	1444	1429	1444	1429	0.00
31/12/2008	£ / R On 16-March-09	15.15	Call	Currency Future	218	252	218	252	0.00
31/12/2008	£ / R On 16-March-09	15.15	Put	Currency Future	1523	1506	1523	1506	0.00
31/12/2008	£ / R On 16-March-09	15.55	Call	Currency Future	148	175	148	175	0.00
31/12/2008	£ / R On 16-March-09	15.55	Put	Currency Future	1853	1829	1853	1829	0.00
31/12/2008	£ / R On 16-March-09	15.75	Call	Currency Future	120	145	120	145	0.00
31/12/2008	£ / R On 16-March-09	15.75	Put	Currency Future	2025	1999	2025	1999	0.00
31/12/2008	£ / R On 16-March-09	15.85	Call	Currency Future	108	131	108	131	0.00
31/12/2008	£ / R On 16-March-09	15.85	Put	Currency Future	2114	2086	2114	2086	0.00
31/12/2008	£ / R On 12-June-09	15.90	Call	Currency Future	366	385	366	385	0.00
31/12/2008	£ / R On 12-June-09	15.90	Put	Currency Future	2167	2137	2167	2137	0.00
31/12/2008	£ / R On 12-June-09	16.10	Call	Currency Future	325	343	325	343	0.00
31/12/2008	£ / R On 12-June-09	16.10	Put	Currency Future	2326	2295	2326	2295	0.00
31/12/2008	£ / R On 12-June-09	15.95	Call	Currency Future	356	374	356	374	0.00
31/12/2008	£ / R On 12-June-09	15.95	Put	Currency Future	2206	2176	2206	2176	0.00
31/12/2008	£ / R On 12-June-09	16.05	Call	Currency Future	335	353	335	353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	16.05	Put	Currency Future	2286	2255	2286	2255	0.00
31/12/2008	£ / R On 16-March-09	15.65	Call	Currency Future	133	159	133	159	0.00
31/12/2008	£ / R On 16-March-09	15.65	Put	Currency Future	1938	1914	1938	1914	0.00
31/12/2008	£ / R On 16-March-09	16.20	Call	Currency Future	75	93	75	93	0.00
31/12/2008	£ / R On 16-March-09	16.20	Put	Currency Future	2430	2397	2430	2397	0.00
31/12/2008	£ / R On 16-March-09	16.30	Call	Currency Future	67	84	67	84	0.00
31/12/2008	£ / R On 16-March-09	16.30	Put	Currency Future	2522	2488	2522	2488	0.00
31/12/2008	£ / R On 12-June-09	16.40	Call	Currency Future	271	286	271	286	0.00
31/12/2008	£ / R On 12-June-09	16.40	Put	Currency Future	2572	2539	2572	2539	0.00
31/12/2008	£ / R On 12-June-09	16.00	Call	Currency Future	345	363	345	363	0.00
31/12/2008	£ / R On 12-June-09	16.00	Put	Currency Future	2246	2216	2246	2216	0.00
31/12/2008	£ / R On 12-June-09	16.30	Call	Currency Future	288	304	288	304	0.00
31/12/2008	£ / R On 12-June-09	16.30	Put	Currency Future	2489	2456	2489	2456	0.00
31/12/2008	£ / R On 12-June-09	16.60	Call	Currency Future	239	253	239	253	0.00
31/12/2008	£ / R On 12-June-09	16.60	Put	Currency Future	2740	2706	2740	2706	0.00
31/12/2008	£ / R On 12-June-09	16.80	Call	Currency Future	211	224	211	224	0.00
31/12/2008	£ / R On 12-June-09	16.80	Put	Currency Future	2912	2876	2912	2876	0.00
31/12/2008	£ / R On 16-March-09	16.70	Call	Currency Future	42	55	42	55	0.00
31/12/2008	£ / R On 16-March-09	16.70	Put	Currency Future	2897	2859	2897	2859	0.00
31/12/2008	£ / R On 12-June-09	16.70	Call	Currency Future	225	238	225	238	0.00
31/12/2008	£ / R On 12-June-09	16.70	Put	Currency Future	2825	2791	2825	2791	0.00
31/12/2008	£ / R On 12-June-09	16.90	Call	Currency Future	198	210	198	210	0.00
31/12/2008	£ / R On 12-June-09	16.90	Put	Currency Future	2999	2963	2999	2963	0.00
31/12/2008	£ / R On 12-June-09	17.00	Call	Currency Future	186	197	186	197	0.00
31/12/2008	£ / R On 12-June-09	17.00	Put	Currency Future	3086	3050	3086	3050	0.00
31/12/2008	£ / R On 16-March-09	16.00	Call	Currency Future	93	113	93	113	0.00
31/12/2008	£ / R On 16-March-09	16.00	Put	Currency Future	2248	2218	2248	2218	0.00
31/12/2008	£ / R On 16-March-09	16.10	Call	Currency Future	83	102	83	102	0.00
31/12/2008	£ / R On 16-March-09	16.10	Put	Currency Future	2338	2307	2338	2307	0.00
31/12/2008	£ / R On 16-March-09	16.60	Call	Currency Future	48	61	48	61	0.00
31/12/2008	£ / R On 16-March-09	16.60	Put	Currency Future	2803	2765	2803	2765	0.00
31/12/2008	£ / R On 16-March-09	16.80	Call	Currency Future	38	49	38	49	0.00
31/12/2008	£ / R On 16-March-09	16.80	Put	Currency Future	2993	2953	2993	2953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	16.90	Call	Currency Future	198	210	198	210	0.00
31/12/2008	£ / R On 12-June-09	16.90	Put	Currency Future	2999	2963	2999	2963	0.00
31/12/2008	£ / R On 12-June-09	17.10	Call	Currency Future	174	185	174	185	0.00
31/12/2008	£ / R On 12-June-09	17.10	Put	Currency Future	3175	3138	3175	3138	0.00
31/12/2008	£ / R On 16-March-09	16.25	Call	Currency Future	71	88	71	88	0.00
31/12/2008	£ / R On 16-March-09	16.25	Put	Currency Future	2476	2442	2476	2442	0.00
31/12/2008	£ / R On 16-March-09	16.35	Call	Currency Future	63	79	63	79	0.00
31/12/2008	£ / R On 16-March-09	16.35	Put	Currency Future	2568	2534	2568	2534	0.00
31/12/2008	£ / R On 16-March-09	16.45	Call	Currency Future	56	71	56	71	0.00
31/12/2008	£ / R On 16-March-09	16.45	Put	Currency Future	2661	2626	2661	2626	0.00
31/12/2008	£ / R On 16-March-09	16.55	Call	Currency Future	50	64	50	64	0.00
31/12/2008	£ / R On 16-March-09	16.55	Put	Currency Future	2755	2719	2755	2719	0.00
31/12/2008	£ / R On 16-March-09	16.65	Call	Currency Future	45	58	45	58	0.00
31/12/2008	£ / R On 16-March-09	16.65	Put	Currency Future	2850	2812	2850	2812	0.00
31/12/2008	£ / R On 12-June-09	16.55	Call	Currency Future	247	261	247	261	0.00
31/12/2008	£ / R On 12-June-09	16.55	Put	Currency Future	2698	2664	2698	2664	0.00
31/12/2008	£ / R On 12-June-09	16.65	Call	Currency Future	232	246	232	246	0.00
31/12/2008	£ / R On 12-June-09	16.65	Put	Currency Future	2783	2748	2783	2748	0.00
31/12/2008	£ / R On 12-June-09	16.85	Call	Currency Future	204	217	204	217	0.00
31/12/2008	£ / R On 12-June-09	16.85	Put	Currency Future	2955	2919	2955	2919	0.00
31/12/2008	£ / R On 12-June-09	16.95	Call	Currency Future	192	204	192	204	0.00
31/12/2008	£ / R On 12-June-09	16.95	Put	Currency Future	3042	3006	3042	3006	0.00
31/12/2008	£ / R On 16-March-09	15.90	Call	Currency Future	103	125	103	125	0.00
31/12/2008	£ / R On 16-March-09	15.90	Put	Currency Future	2158	2129	2158	2129	0.00
31/12/2008	£ / R On 16-March-09	17.05	Call	Currency Future	28	37	28	37	0.00
31/12/2008	£ / R On 16-March-09	17.05	Put	Currency Future	3233	3192	3233	3192	0.00
31/12/2008	£ / R On 16-March-09	17.15	Call	Currency Future	25	33	25	33	0.00
31/12/2008	£ / R On 16-March-09	17.15	Put	Currency Future	3330	3288	3330	3288	0.00
31/12/2008	£ / R On 16-March-09	17.25	Call	Currency Future	22	30	22	30	0.00
31/12/2008	£ / R On 16-March-09	17.25	Put	Currency Future	3427	3384	3427	3384	0.00
31/12/2008	£ / R On 16-March-09	17.35	Call	Currency Future	19	26	19	26	0.00
31/12/2008	£ / R On 16-March-09	17.35	Put	Currency Future	3524	3481	3524	3481	0.00
31/12/2008	£ / R On 12-June-09	16.15	Call	Currency Future	316	333	316	333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	16.15	Put	Currency Future	2366	2335	2366	2335	0.00
31/12/2008	£ / R On 12-June-09	16.35	Call	Currency Future	280	295	280	295	0.00
31/12/2008	£ / R On 12-June-09	16.35	Put	Currency Future	2530	2497	2530	2497	0.00
31/12/2008	£ / R On 12-June-09	16.85	Call	Currency Future	204	217	204	217	0.00
31/12/2008	£ / R On 12-June-09	16.85	Put	Currency Future	2955	2919	2955	2919	0.00
31/12/2008	£ / R On 12-June-09	17.35	Call	Currency Future	148	158	148	158	0.00
31/12/2008	£ / R On 12-June-09	17.35	Put	Currency Future	3398	3360	3398	3360	0.00
31/12/2008	£ / R On 12-June-09	17.45	Call	Currency Future	138	148	138	148	0.00
31/12/2008	£ / R On 12-June-09	17.45	Put	Currency Future	3489	3450	3489	3450	0.00
31/12/2008	£ / R On 12-June-09	17.55	Call	Currency Future	129	138	129	138	0.00
31/12/2008	£ / R On 12-June-09	17.55	Put	Currency Future	3580	3541	3580	3541	0.00
31/12/2008	£ / R On 12-June-09	17.65	Call	Currency Future	121	129	121	129	0.00
31/12/2008	£ / R On 12-June-09	17.65	Put	Currency Future	3671	3632	3671	3632	0.00
31/12/2008	£ / R On 16-March-09	18.15	Call	Currency Future	7	10	7	10	0.00
31/12/2008	£ / R On 16-March-09	18.15	Put	Currency Future	4312	4264	4312	4264	0.00
31/12/2008	£ / R On 16-March-09	18.25	Call	Currency Future	6	9	6	9	0.00
31/12/2008	£ / R On 16-March-09	18.25	Put	Currency Future	4411	4363	4411	4363	0.00
31/12/2008	£ / R On 16-March-09	18.35	Call	Currency Future	5	8	5	8	0.00
31/12/2008	£ / R On 16-March-09	18.35	Put	Currency Future	4510	4462	4510	4462	0.00
31/12/2008	£ / R On 16-March-09	18.55	Call	Currency Future	4	6	4	6	0.00
31/12/2008	£ / R On 16-March-09	18.55	Put	Currency Future	4709	4660	4709	4660	0.00
31/12/2008	£ / R On 16-March-09	18.65	Call	Currency Future	3	5	3	5	0.00
31/12/2008	£ / R On 16-March-09	18.65	Put	Currency Future	4809	4760	4809	4760	0.00
31/12/2008	£ / R On 16-March-09	18.75	Call	Currency Future	3	5	3	5	0.00
31/12/2008	£ / R On 16-March-09	18.75	Put	Currency Future	4908	4859	4908	4859	0.00
31/12/2008	£ / R On 16-March-09	18.85	Call	Currency Future	3	4	3	4	0.00
31/12/2008	£ / R On 16-March-09	18.85	Put	Currency Future	5008	4959	5008	4959	0.00
31/12/2008	£ / R On 12-June-09	18.45	Call	Currency Future	69	75	69	75	0.00
31/12/2008	£ / R On 12-June-09	18.45	Put	Currency Future	4420	4377	4420	4377	0.00
31/12/2008	£ / R On 12-June-09	18.55	Call	Currency Future	65	70	65	70	0.00
31/12/2008	£ / R On 12-June-09	18.55	Put	Currency Future	4515	4472	4515	4472	0.00
31/12/2008	£ / R On 12-June-09	18.65	Call	Currency Future	60	65	60	65	0.00
31/12/2008	£ / R On 12-June-09	18.65	Put	Currency Future	4611	4568	4611	4568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	18.85	Call	Currency Future	52	57	52	57	0.00
31/12/2008	£ / R On 12-June-09	18.85	Put	Currency Future	4803	4759	4803	4759	0.00
31/12/2008	£ / R On 12-June-09	18.95	Call	Currency Future	48	53	48	53	0.00
31/12/2008	£ / R On 12-June-09	18.95	Put	Currency Future	4899	4855	4899	4855	0.00
31/12/2008	£ / R On 12-June-09	19.05	Call	Currency Future	45	49	45	49	0.00
31/12/2008	£ / R On 12-June-09	19.05	Put	Currency Future	4996	4951	4996	4951	0.00
31/12/2008	£ / R On 16-March-09	17.55	Call	Currency Future	15	21	15	21	0.00
31/12/2008	£ / R On 16-March-09	17.55	Put	Currency Future	3720	3675	3720	3675	0.00
31/12/2008	£ / R On 16-March-09	17.65	Call	Currency Future	13	19	13	19	0.00
31/12/2008	£ / R On 16-March-09	17.65	Put	Currency Future	3818	3773	3818	3773	0.00
31/12/2008	£ / R On 16-March-09	17.75	Call	Currency Future	12	16	12	16	0.00
31/12/2008	£ / R On 16-March-09	17.75	Put	Currency Future	3917	3871	3917	3871	0.00
31/12/2008	£ / R On 16-March-09	17.85	Call	Currency Future	10	15	10	15	0.00
31/12/2008	£ / R On 16-March-09	17.85	Put	Currency Future	4015	3969	4015	3969	0.00
31/12/2008	£ / R On 12-June-09	17.85	Call	Currency Future	105	113	105	113	0.00
31/12/2008	£ / R On 12-June-09	17.85	Put	Currency Future	3856	3816	3856	3816	0.00
31/12/2008	£ / R On 12-June-09	17.95	Call	Currency Future	98	106	98	106	0.00
31/12/2008	£ / R On 12-June-09	17.95	Put	Currency Future	3949	3908	3949	3908	0.00
31/12/2008	£ / R On 12-June-09	18.05	Call	Currency Future	92	99	92	99	0.00
31/12/2008	£ / R On 12-June-09	18.05	Put	Currency Future	4042	4001	4042	4001	0.00
31/12/2008	£ / R On 12-June-09	18.15	Call	Currency Future	86	92	86	92	0.00
31/12/2008	£ / R On 12-June-09	18.15	Put	Currency Future	4136	4095	4136	4095	0.00
31/12/2008	£ / R On 16-March-09	17.65	Call	Currency Future	13	19	13	19	0.00
31/12/2008	£ / R On 16-March-09	17.65	Put	Currency Future	3818	3773	3818	3773	0.00
31/12/2008	£ / R On 16-March-09	17.85	Call	Currency Future	10	15	10	15	0.00
31/12/2008	£ / R On 16-March-09	17.85	Put	Currency Future	4015	3969	4015	3969	0.00
31/12/2008	£ / R On 16-March-09	18.15	Call	Currency Future	7	10	7	10	0.00
31/12/2008	£ / R On 16-March-09	18.15	Put	Currency Future	4312	4264	4312	4264	0.00
31/12/2008	£ / R On 16-March-09	18.35	Call	Currency Future	5	8	5	8	0.00
31/12/2008	£ / R On 16-March-09	18.35	Put	Currency Future	4510	4462	4510	4462	0.00
31/12/2008	£ / R On 12-June-09	17.95	Call	Currency Future	98	106	98	106	0.00
31/12/2008	£ / R On 12-June-09	17.95	Put	Currency Future	3949	3908	3949	3908	0.00
31/12/2008	£ / R On 12-June-09	18.15	Call	Currency Future	86	92	86	92	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	18.15	Put	Currency Future	4136	4095	4136	4095	0.00
31/12/2008	£ / R On 12-June-09	18.45	Call	Currency Future	69	75	69	75	0.00
31/12/2008	£ / R On 12-June-09	18.45	Put	Currency Future	4420	4377	4420	4377	0.00
31/12/2008	£ / R On 12-June-09	18.65	Call	Currency Future	60	65	60	65	0.00
31/12/2008	£ / R On 12-June-09	18.65	Put	Currency Future	4611	4568	4611	4568	0.00
31/12/2008	£ / R On 16-March-09	18.10	Call	Currency Future	7	11	7	11	0.00
31/12/2008	£ / R On 16-March-09	18.10	Put	Currency Future	4262	4215	4262	4215	0.00
31/12/2008	£ / R On 16-March-09	18.20	Call	Currency Future	6	9	6	9	0.00
31/12/2008	£ / R On 16-March-09	18.20	Put	Currency Future	4361	4314	4361	4314	0.00
31/12/2008	£ / R On 16-March-09	18.30	Call	Currency Future	6	8	6	8	0.00
31/12/2008	£ / R On 16-March-09	18.30	Put	Currency Future	4461	4413	4461	4413	0.00
31/12/2008	£ / R On 16-March-09	18.40	Call	Currency Future	5	7	5	7	0.00
31/12/2008	£ / R On 16-March-09	18.40	Put	Currency Future	4560	4512	4560	4512	0.00
31/12/2008	£ / R On 16-March-09	18.60	Call	Currency Future	4	6	4	6	0.00
31/12/2008	£ / R On 16-March-09	18.60	Put	Currency Future	4759	4710	4759	4710	0.00
31/12/2008	£ / R On 16-March-09	18.70	Call	Currency Future	3	5	3	5	0.00
31/12/2008	£ / R On 16-March-09	18.70	Put	Currency Future	4858	4809	4858	4809	0.00
31/12/2008	£ / R On 16-March-09	18.90	Call	Currency Future	2	4	2	4	0.00
31/12/2008	£ / R On 16-March-09	18.90	Put	Currency Future	5058	5008	5058	5008	0.00
31/12/2008	£ / R On 12-June-09	18.50	Call	Currency Future	67	72	67	72	0.00
31/12/2008	£ / R On 12-June-09	18.50	Put	Currency Future	4468	4425	4468	4425	0.00
31/12/2008	£ / R On 12-June-09	18.60	Call	Currency Future	62	68	62	68	0.00
31/12/2008	£ / R On 12-June-09	18.60	Put	Currency Future	4563	4520	4563	4520	0.00
31/12/2008	£ / R On 12-June-09	18.70	Call	Currency Future	58	63	58	63	0.00
31/12/2008	£ / R On 12-June-09	18.70	Put	Currency Future	4659	4615	4659	4615	0.00
31/12/2008	£ / R On 12-June-09	18.90	Call	Currency Future	50	55	50	55	0.00
31/12/2008	£ / R On 12-June-09	18.90	Put	Currency Future	4851	4807	4851	4807	0.00
31/12/2008	£ / R On 12-June-09	19.10	Call	Currency Future	43	47	43	47	0.00
31/12/2008	£ / R On 12-June-09	19.10	Put	Currency Future	5044	5000	5044	5000	0.00
31/12/2008	£ / R On 12-June-09	19.20	Call	Currency Future	40	44	40	44	0.00
31/12/2008	£ / R On 12-June-09	19.20	Put	Currency Future	5141	5096	5141	5096	0.00
31/12/2008	£ / R On 16-March-09	18.45	Call	Currency Future	5	7	5	7	0.00
31/12/2008	£ / R On 16-March-09	18.45	Put	Currency Future	4610	4561	4610	4561	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 16-March-09	18.85	Call	Currency Future	3	4	3	4	0.00
31/12/2008	£ / R On 16-March-09	18.85	Put	Currency Future	5008	4959	5008	4959	0.00
31/12/2008	£ / R On 16-March-09	18.95	Call	Currency Future	2	4	2	4	0.00
31/12/2008	£ / R On 16-March-09	18.95	Put	Currency Future	5107	5058	5107	5058	0.00
31/12/2008	£ / R On 16-March-09	19.05	Call	Currency Future	2	3	2	3	0.00
31/12/2008	£ / R On 16-March-09	19.05	Put	Currency Future	5207	5158	5207	5158	0.00
31/12/2008	£ / R On 16-March-09	19.15	Call	Currency Future	2	3	2	3	0.00
31/12/2008	£ / R On 16-March-09	19.15	Put	Currency Future	5307	5257	5307	5257	0.00
31/12/2008	£ / R On 16-March-09	19.25	Call	Currency Future	1	2	1	2	0.00
31/12/2008	£ / R On 16-March-09	19.25	Put	Currency Future	5407	5357	5407	5357	0.00
31/12/2008	£ / R On 16-March-09	18.55	Call	Currency Future	4	6	4	6	0.00
31/12/2008	£ / R On 16-March-09	18.55	Put	Currency Future	4709	4660	4709	4660	0.00
31/12/2008	£ / R On 16-March-09	18.95	Call	Currency Future	2	4	2	4	0.00
31/12/2008	£ / R On 16-March-09	18.95	Put	Currency Future	5107	5058	5107	5058	0.00
31/12/2008	£ / R On 16-March-09	19.05	Call	Currency Future	2	3	2	3	0.00
31/12/2008	£ / R On 16-March-09	19.05	Put	Currency Future	5207	5158	5207	5158	0.00
31/12/2008	£ / R On 12-June-09	18.85	Call	Currency Future	52	57	52	57	0.00
31/12/2008	£ / R On 12-June-09	18.85	Put	Currency Future	4803	4759	4803	4759	0.00
31/12/2008	£ / R On 12-June-09	19.05	Call	Currency Future	45	49	45	49	0.00
31/12/2008	£ / R On 12-June-09	19.05	Put	Currency Future	4996	4951	4996	4951	0.00
31/12/2008	£ / R On 12-June-09	19.25	Call	Currency Future	39	42	39	42	0.00
31/12/2008	£ / R On 12-June-09	19.25	Put	Currency Future	5189	5145	5189	5145	0.00
31/12/2008	£ / R On 12-June-09	19.35	Call	Currency Future	36	39	36	39	0.00
31/12/2008	£ / R On 12-June-09	19.35	Put	Currency Future	5287	5242	5287	5242	0.00
31/12/2008	£ / R On 12-June-09	19.45	Call	Currency Future	34	37	34	37	0.00
31/12/2008	£ / R On 12-June-09	19.45	Put	Currency Future	5384	5339	5384	5339	0.00
31/12/2008	£ / R On 12-June-09	19.55	Call	Currency Future	31	34	31	34	0.00
31/12/2008	£ / R On 12-June-09	19.55	Put	Currency Future	5482	5436	5482	5436	0.00
31/12/2008	£ / R On 12-June-09	18.90	Call	Currency Future	50	55	50	55	0.00
31/12/2008	£ / R On 12-June-09	18.90	Put	Currency Future	4851	4807	4851	4807	0.00
31/12/2008	£ / R On 12-June-09	19.30	Call	Currency Future	37	41	37	41	0.00
31/12/2008	£ / R On 12-June-09	19.30	Put	Currency Future	5238	5193	5238	5193	0.00
31/12/2008	£ / R On 12-June-09	19.40	Call	Currency Future	35	38	35	38	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	19.40	Put	Currency Future	5335	5290	5335	5290	0.00
31/12/2008	£ / R On 16-March-09	17.60	Call	Currency Future	14	20	14	20	0.00
31/12/2008	£ / R On 16-March-09	17.60	Put	Currency Future	3769	3724	3769	3724	0.00
31/12/2008	£ / R On 16-March-09	17.70	Call	Currency Future	12	17	12	17	0.00
31/12/2008	£ / R On 16-March-09	17.70	Put	Currency Future	3867	3822	3867	3822	0.00
31/12/2008	£ / R On 16-March-09	17.80	Call	Currency Future	11	15	11	15	0.00
31/12/2008	£ / R On 16-March-09	17.80	Put	Currency Future	3966	3920	3966	3920	0.00
31/12/2008	£ / R On 16-March-09	17.90	Call	Currency Future	10	14	10	14	0.00
31/12/2008	£ / R On 16-March-09	17.90	Put	Currency Future	4065	4018	4065	4018	0.00
31/12/2008	£ / R On 16-March-09	18.00	Call	Currency Future	8	12	8	12	0.00
31/12/2008	£ / R On 16-March-09	18.00	Put	Currency Future	4163	4117	4163	4117	0.00
31/12/2008	£ / R On 16-March-09	17.10	Call	Currency Future	26	35	26	35	0.00
31/12/2008	£ / R On 16-March-09	17.10	Put	Currency Future	3281	3240	3281	3240	0.00
31/12/2008	£ / R On 16-March-09	17.30	Call	Currency Future	21	28	21	28	0.00
31/12/2008	£ / R On 16-March-09	17.30	Put	Currency Future	3476	3432	3476	3432	0.00
31/12/2008	£ / R On 16-March-09	17.40	Call	Currency Future	18	25	18	25	0.00
31/12/2008	£ / R On 16-March-09	17.40	Put	Currency Future	3573	3529	3573	3529	0.00
31/12/2008	£ / R On 12-June-09	17.40	Call	Currency Future	143	153	143	153	0.00
31/12/2008	£ / R On 12-June-09	17.40	Put	Currency Future	3443	3405	3443	3405	0.00
31/12/2008	£ / R On 12-June-09	17.60	Call	Currency Future	125	134	125	134	0.00
31/12/2008	£ / R On 12-June-09	17.60	Put	Currency Future	3626	3586	3626	3586	0.00
31/12/2008	£ / R On 12-June-09	17.70	Call	Currency Future	117	125	117	125	0.00
31/12/2008	£ / R On 12-June-09	17.70	Put	Currency Future	3717	3678	3717	3678	0.00
31/12/2008	£ / R On 12-June-09	17.90	Call	Currency Future	102	109	102	109	0.00
31/12/2008	£ / R On 12-June-09	17.90	Put	Currency Future	3902	3862	3902	3862	0.00
31/12/2008	£ / R On 12-June-09	18.00	Call	Currency Future	95	102	95	102	0.00
31/12/2008	£ / R On 12-June-09	18.00	Put	Currency Future	3996	3955	3996	3955	0.00
31/12/2008	£ / R On 12-June-09	18.10	Call	Currency Future	89	96	89	96	0.00
31/12/2008	£ / R On 12-June-09	18.10	Put	Currency Future	4089	4048	4089	4048	0.00
31/12/2008	£ / R On 12-June-09	18.20	Call	Currency Future	83	89	83	89	0.00
31/12/2008	£ / R On 12-June-09	18.20	Put	Currency Future	4183	4142	4183	4142	0.00
31/12/2008	£ / R On 16-March-09	16.80	Call	Currency Future	38	49	38	49	0.00
31/12/2008	£ / R On 16-March-09	16.80	Put	Currency Future	2993	2953	2993	2953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 16-March-09	16.90	Call	Currency Future	33	44	33	44	0.00
31/12/2008	£ / R On 16-March-09	16.90	Put	Currency Future	3089	3048	3089	3048	0.00
31/12/2008	£ / R On 16-March-09	17.00	Call	Currency Future	30	39	30	39	0.00
31/12/2008	£ / R On 16-March-09	17.00	Put	Currency Future	3185	3144	3185	3144	0.00
31/12/2008	£ / R On 16-March-09	17.10	Call	Currency Future	26	35	26	35	0.00
31/12/2008	£ / R On 16-March-09	17.10	Put	Currency Future	3281	3240	3281	3240	0.00
31/12/2008	£ / R On 16-March-09	17.60	Call	Currency Future	14	20	14	20	0.00
31/12/2008	£ / R On 16-March-09	17.60	Put	Currency Future	3769	3724	3769	3724	0.00
31/12/2008	£ / R On 12-June-09	17.10	Call	Currency Future	174	185	174	185	0.00
31/12/2008	£ / R On 12-June-09	17.10	Put	Currency Future	3175	3138	3175	3138	0.00
31/12/2008	£ / R On 12-June-09	17.20	Call	Currency Future	163	174	163	174	0.00
31/12/2008	£ / R On 12-June-09	17.20	Put	Currency Future	3264	3226	3264	3226	0.00
31/12/2008	£ / R On 12-June-09	17.30	Call	Currency Future	153	163	153	163	0.00
31/12/2008	£ / R On 12-June-09	17.30	Put	Currency Future	3353	3315	3353	3315	0.00
31/12/2008	£ / R On 12-June-09	17.40	Call	Currency Future	143	153	143	153	0.00
31/12/2008	£ / R On 12-June-09	17.40	Put	Currency Future	3443	3405	3443	3405	0.00
31/12/2008	£ / R On 12-June-09	17.90	Call	Currency Future	102	109	102	109	0.00
31/12/2008	£ / R On 12-June-09	17.90	Put	Currency Future	3902	3862	3902	3862	0.00
31/12/2008	£ / R On 16-March-09	16.35	Call	Currency Future	63	79	63	79	0.00
31/12/2008	£ / R On 16-March-09	16.35	Put	Currency Future	2568	2534	2568	2534	0.00
31/12/2008	£ / R On 16-March-09	16.85	Call	Currency Future	35	46	35	46	0.00
31/12/2008	£ / R On 16-March-09	16.85	Put	Currency Future	3041	3001	3041	3001	0.00
31/12/2008	£ / R On 12-June-09	16.65	Call	Currency Future	232	246	232	246	0.00
31/12/2008	£ / R On 12-June-09	16.65	Put	Currency Future	2783	2748	2783	2748	0.00
31/12/2008	£ / R On 12-June-09	17.15	Call	Currency Future	168	179	168	179	0.00
31/12/2008	£ / R On 12-June-09	17.15	Put	Currency Future	3219	3182	3219	3182	0.00
31/12/2008	£ / R On 16-March-09	16.90	Call	Currency Future	33	44	33	44	0.00
31/12/2008	£ / R On 16-March-09	16.90	Put	Currency Future	3089	3048	3089	3048	0.00
31/12/2008	£ / R On 12-June-09	17.05	Call	Currency Future	180	191	180	191	0.00
31/12/2008	£ / R On 12-June-09	17.05	Put	Currency Future	3130	3094	3130	3094	0.00
31/12/2008	£ / R On 12-June-09	17.35	Call	Currency Future	148	158	148	158	0.00
31/12/2008	£ / R On 12-June-09	17.35	Put	Currency Future	3398	3360	3398	3360	0.00
31/12/2008	£ / R On 12-June-09	17.55	Call	Currency Future	129	138	129	138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	17.55	Put	Currency Future	3580	3541	3580	3541	0.00
31/12/2008	£ / R On 16-March-09	15.75	Call	Currency Future	120	145	120	145	0.00
31/12/2008	£ / R On 16-March-09	15.75	Put	Currency Future	2025	1999	2025	1999	0.00
31/12/2008	£ / R On 16-March-09	15.85	Call	Currency Future	108	131	108	131	0.00
31/12/2008	£ / R On 16-March-09	15.85	Put	Currency Future	2114	2086	2114	2086	0.00
31/12/2008	£ / R On 16-March-09	16.55	Call	Currency Future	50	64	50	64	0.00
31/12/2008	£ / R On 16-March-09	16.55	Put	Currency Future	2755	2719	2755	2719	0.00
31/12/2008	£ / R On 16-March-09	15.10	Call	Currency Future	228	263	228	263	0.00
31/12/2008	£ / R On 16-March-09	15.10	Put	Currency Future	1483	1467	1483	1467	0.00
31/12/2008	£ / R On 16-March-09	16.15	Call	Currency Future	79	97	79	97	0.00
31/12/2008	£ / R On 16-March-09	16.15	Put	Currency Future	2384	2352	2384	2352	0.00
31/12/2008	£ / R On 12-June-09	16.45	Call	Currency Future	263	278	263	278	0.00
31/12/2008	£ / R On 12-June-09	16.45	Put	Currency Future	2613	2580	2613	2580	0.00
31/12/2008	£ / R On 16-March-09	14.85	Call	Currency Future	287	326	287	326	0.00
31/12/2008	£ / R On 16-March-09	14.85	Put	Currency Future	1292	1280	1292	1280	0.00
31/12/2008	£ / R On 12-June-09	15.35	Call	Currency Future	502	525	502	525	0.00
31/12/2008	£ / R On 12-June-09	15.35	Put	Currency Future	1753	1727	1753	1727	0.00
31/12/2008	£ / R On 12-June-09	15.85	Call	Currency Future	377	396	377	396	0.00
31/12/2008	£ / R On 12-June-09	15.85	Put	Currency Future	2128	2099	2128	2099	0.00
31/12/2008	£ / R On 16-March-09	14.55	Call	Currency Future	372	416	372	416	0.00
31/12/2008	£ / R On 16-March-09	14.55	Put	Currency Future	1077	1071	1077	1071	0.00
31/12/2008	£ / R On 16-March-09	14.65	Call	Currency Future	342	384	342	384	0.00
31/12/2008	£ / R On 16-March-09	14.65	Put	Currency Future	1147	1139	1147	1139	0.00
31/12/2008	£ / R On 16-March-09	14.15	Call	Currency Future	506	552	506	552	0.00
31/12/2008	£ / R On 16-March-09	14.15	Put	Currency Future	811	806	811	806	0.00
31/12/2008	£ / R On 16-March-09	14.25	Call	Currency Future	477	520	477	520	0.00
31/12/2008	£ / R On 16-March-09	14.25	Put	Currency Future	882	875	882	875	0.00
31/12/2008	£ / R On 16-March-09	14.35	Call	Currency Future	440	487	440	487	0.00
31/12/2008	£ / R On 16-March-09	14.35	Put	Currency Future	945	941	945	941	0.00
31/12/2008	£ / R On 16-March-09	14.45	Call	Currency Future	405	450	405	450	0.00
31/12/2008	£ / R On 16-March-09	14.45	Put	Currency Future	1010	1005	1010	1005	0.00
31/12/2008	£ / R On 12-June-09	14.40	Call	Currency Future	823	848	823	848	0.00
31/12/2008	£ / R On 12-June-09	14.40	Put	Currency Future	1123	1101	1123	1101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	14.50	Call	Currency Future	791	815	791	815	0.00
31/12/2008	£ / R On 12-June-09	14.50	Put	Currency Future	1191	1168	1191	1168	0.00
31/12/2008	£ / R On 12-June-09	14.60	Call	Currency Future	751	780	751	780	0.00
31/12/2008	£ / R On 12-June-09	14.60	Put	Currency Future	1252	1232	1252	1232	0.00
31/12/2008	£ / R On 12-June-09	14.70	Call	Currency Future	714	741	714	741	0.00
31/12/2008	£ / R On 12-June-09	14.70	Put	Currency Future	1314	1294	1314	1294	0.00
31/12/2008	£ / R On 12-June-09	15.10	Call	Currency Future	577	601	577	601	0.00
31/12/2008	£ / R On 12-June-09	15.10	Put	Currency Future	1577	1554	1577	1554	0.00
31/12/2008	£ / R On 14-September-09	14.65	Call	Currency Future	1080	1107	1080	1107	0.00
31/12/2008	£ / R On 14-September-09	14.65	Put	Currency Future	1396	1364	1396	1364	0.00
31/12/2008	£ / R On 14-September-09	14.75	Call	Currency Future	1048	1074	1048	1074	0.00
31/12/2008	£ / R On 14-September-09	14.75	Put	Currency Future	1464	1431	1464	1431	0.00
31/12/2008	£ / R On 14-September-09	14.85	Call	Currency Future	1008	1038	1008	1038	0.00
31/12/2008	£ / R On 14-September-09	14.85	Put	Currency Future	1524	1495	1524	1495	0.00
31/12/2008	£ / R On 14-September-09	14.95	Call	Currency Future	969	999	969	999	0.00
31/12/2008	£ / R On 14-September-09	14.95	Put	Currency Future	1585	1555	1585	1555	0.00
31/12/2008	£ / R On 14-September-09	15.15	Call	Currency Future	895	923	895	923	0.00
31/12/2008	£ / R On 14-September-09	15.15	Put	Currency Future	1711	1680	1711	1680	0.00
31/12/2008	£ / R On 14-September-09	15.25	Call	Currency Future	860	887	860	887	0.00
31/12/2008	£ / R On 14-September-09	15.25	Put	Currency Future	1776	1744	1776	1744	0.00
31/12/2008	£ / R On 14-September-09	15.35	Call	Currency Future	826	853	826	853	0.00
31/12/2008	£ / R On 14-September-09	15.35	Put	Currency Future	1842	1809	1842	1809	0.00
31/12/2008	£ / R On 14-September-09	15.45	Call	Currency Future	793	819	793	819	0.00
31/12/2008	£ / R On 14-September-09	15.45	Put	Currency Future	1909	1876	1909	1876	0.00
31/12/2008	£ / R On 16-March-09	14.20	Call	Currency Future	491	536	491	536	0.00
31/12/2008	£ / R On 16-March-09	14.20	Put	Currency Future	846	840	846	840	0.00
31/12/2008	£ / R On 16-March-09	14.30	Call	Currency Future	458	506	458	506	0.00
31/12/2008	£ / R On 16-March-09	14.30	Put	Currency Future	913	910	913	910	0.00
31/12/2008	£ / R On 16-March-09	14.40	Call	Currency Future	422	468	422	468	0.00
31/12/2008	£ / R On 16-March-09	14.40	Put	Currency Future	977	973	977	973	0.00
31/12/2008	£ / R On 16-March-09	14.50	Call	Currency Future	388	433	388	433	0.00
31/12/2008	£ / R On 16-March-09	14.50	Put	Currency Future	1043	1037	1043	1037	0.00
31/12/2008	£ / R On 12-June-09	14.45	Call	Currency Future	806	832	806	832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	14.45	Put	Currency Future	1157	1134	1157	1134	0.00
31/12/2008	£ / R On 12-June-09	14.55	Call	Currency Future	771	800	771	800	0.00
31/12/2008	£ / R On 12-June-09	14.55	Put	Currency Future	1222	1202	1222	1202	0.00
31/12/2008	£ / R On 12-June-09	14.65	Call	Currency Future	732	760	732	760	0.00
31/12/2008	£ / R On 12-June-09	14.65	Put	Currency Future	1283	1263	1283	1263	0.00
31/12/2008	£ / R On 12-June-09	14.75	Call	Currency Future	695	722	695	722	0.00
31/12/2008	£ / R On 12-June-09	14.75	Put	Currency Future	1346	1325	1346	1325	0.00
31/12/2008	£ / R On 14-September-09	14.70	Call	Currency Future	1064	1091	1064	1091	0.00
31/12/2008	£ / R On 14-September-09	14.70	Put	Currency Future	1430	1397	1430	1397	0.00
31/12/2008	£ / R On 14-September-09	14.80	Call	Currency Future	1028	1058	1028	1058	0.00
31/12/2008	£ / R On 14-September-09	14.80	Put	Currency Future	1494	1465	1494	1465	0.00
31/12/2008	£ / R On 14-September-09	14.90	Call	Currency Future	988	1018	988	1018	0.00
31/12/2008	£ / R On 14-September-09	14.90	Put	Currency Future	1554	1525	1554	1525	0.00
31/12/2008	£ / R On 14-September-09	15.00	Call	Currency Future	950	979	950	979	0.00
31/12/2008	£ / R On 14-September-09	15.00	Put	Currency Future	1616	1586	1616	1586	0.00
31/12/2008	£ / R On 14-September-09	15.20	Call	Currency Future	878	905	878	905	0.00
31/12/2008	£ / R On 14-September-09	15.20	Put	Currency Future	1744	1712	1744	1712	0.00
31/12/2008	£ / R On 14-September-09	15.30	Call	Currency Future	843	870	843	870	0.00
31/12/2008	£ / R On 14-September-09	15.30	Put	Currency Future	1809	1777	1809	1777	0.00
31/12/2008	£ / R On 14-September-09	15.40	Call	Currency Future	810	836	810	836	0.00
31/12/2008	£ / R On 14-September-09	15.40	Put	Currency Future	1875	1843	1875	1843	0.00
31/12/2008	£ / R On 14-September-09	15.50	Call	Currency Future	777	803	777	803	0.00
31/12/2008	£ / R On 14-September-09	15.50	Put	Currency Future	1943	1909	1943	1909	0.00
31/12/2008	£ / R On 16-March-09	13.70	Call	Currency Future	669	721	669	721	0.00
31/12/2008	£ / R On 16-March-09	13.70	Put	Currency Future	524	526	524	526	0.00
31/12/2008	£ / R On 16-March-09	13.80	Call	Currency Future	629	680	629	680	0.00
31/12/2008	£ / R On 16-March-09	13.80	Put	Currency Future	584	585	584	585	0.00
31/12/2008	£ / R On 16-March-09	14.00	Call	Currency Future	555	603	555	603	0.00
31/12/2008	£ / R On 16-March-09	14.00	Put	Currency Future	710	707	710	707	0.00
31/12/2008	£ / R On 12-June-09	13.95	Call	Currency Future	987	1016	987	1016	0.00
31/12/2008	£ / R On 12-June-09	13.95	Put	Currency Future	837	818	837	818	0.00
31/12/2008	£ / R On 12-June-09	14.05	Call	Currency Future	948	977	948	977	0.00
31/12/2008	£ / R On 12-June-09	14.05	Put	Currency Future	898	879	898	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	£ / R On 12-June-09	14.25	Call	Currency Future	873	900	873	900	0.00
31/12/2008	£ / R On 12-June-09	14.25	Put	Currency Future	1024	1003	1024	1003	0.00
31/12/2008	£ / R On 14-September-09	14.20	Call	Currency Future	1243	1274	1243	1274	0.00
31/12/2008	£ / R On 14-September-09	14.20	Put	Currency Future	1109	1081	1109	1081	0.00
31/12/2008	£ / R On 14-September-09	14.30	Call	Currency Future	1204	1234	1204	1234	0.00
31/12/2008	£ / R On 14-September-09	14.30	Put	Currency Future	1170	1141	1170	1141	0.00
31/12/2008	£ / R On 14-September-09	14.50	Call	Currency Future	1131	1160	1131	1160	0.00
31/12/2008	£ / R On 14-September-09	14.50	Put	Currency Future	1297	1266	1297	1266	0.00
31/12/2008	£ / R On 16-March-09	13.50	Call	Currency Future	759	0	759	0	0.00
31/12/2008	£ / R On 16-March-09	13.50	Put	Currency Future	414	0	414	0	0.00
31/12/2008	£ / R On 16-March-09	13.60	Call	Currency Future	712	0	712	0	0.00
31/12/2008	£ / R On 16-March-09	13.60	Put	Currency Future	467	0	467	0	0.00
31/12/2008	£ / R On 16-March-09	13.80	Call	Currency Future	629	0	629	0	0.00
31/12/2008	£ / R On 16-March-09	13.80	Put	Currency Future	584	0	584	0	0.00
31/12/2008	£ / R On 16-March-09	14.30	Call	Currency Future	458	0	458	0	0.00
31/12/2008	£ / R On 16-March-09	14.30	Put	Currency Future	913	0	913	0	0.00
31/12/2008	£ / R On 12-June-09	13.75	Call	Currency Future	1067	0	1067	0	0.00
31/12/2008	£ / R On 12-June-09	13.75	Put	Currency Future	718	0	718	0	0.00
31/12/2008	£ / R On 12-June-09	13.85	Call	Currency Future	1026	0	1026	0	0.00
31/12/2008	£ / R On 12-June-09	13.85	Put	Currency Future	777	0	777	0	0.00
31/12/2008	£ / R On 12-June-09	14.05	Call	Currency Future	948	0	948	0	0.00
31/12/2008	£ / R On 12-June-09	14.05	Put	Currency Future	898	0	898	0	0.00
31/12/2008	£ / R On 12-June-09	14.55	Call	Currency Future	771	0	771	0	0.00
31/12/2008	£ / R On 12-June-09	14.55	Put	Currency Future	1222	0	1222	0	0.00
31/12/2008	£ / R On 14-September-09	14.00	Call	Currency Future	1322	0	1322	0	0.00
31/12/2008	£ / R On 14-September-09	14.00	Put	Currency Future	988	0	988	0	0.00
31/12/2008	£ / R On 14-September-09	14.10	Call	Currency Future	1283	0	1283	0	0.00
31/12/2008	£ / R On 14-September-09	14.10	Put	Currency Future	1049	0	1049	0	0.00
31/12/2008	£ / R On 14-September-09	14.30	Call	Currency Future	1204	0	1204	0	0.00
31/12/2008	£ / R On 14-September-09	14.30	Put	Currency Future	1170	0	1170	0	0.00
31/12/2008	£ / R On 14-September-09	14.80	Call	Currency Future	1028	0	1028	0	0.00
31/12/2008	£ / R On 14-September-09	14.80	Put	Currency Future	1494	0	1494	0	0.00
31/12/2008	€ / R On 16-March-09			Currency Future	13.4500	13.5517	13.4549	13.5517	4,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09			Currency Future	13.6900	13.7874	13.6852	13.7874	2,585.00
31/12/2008	€ / R On 14-September-09			Currency Future	13.8900	13.9973	13.8901	13.9973	0.00
31/12/2008	€ / R On 16-March-09	13.55	Call	Currency Future	608	687	608	687	0.00
31/12/2008	€ / R On 16-March-09	13.55	Put	Currency Future	703	686	703	686	0.00
31/12/2008	€ / R On 12-June-09	13.80	Call	Currency Future	928	979	928	979	0.00
31/12/2008	€ / R On 12-June-09	13.80	Put	Currency Future	1042	991	1042	991	0.00
31/12/2008	€ / R On 14-September-09	14.00	Call	Currency Future	1193	1242	1193	1242	0.00
31/12/2008	€ / R On 14-September-09	14.00	Put	Currency Future	1303	1245	1303	1245	0.00
31/12/2008	€ / R On 16-March-09	13.75	Call	Currency Future	541	614	541	614	0.00
31/12/2008	€ / R On 16-March-09	13.75	Put	Currency Future	836	812	836	812	0.00
31/12/2008	€ / R On 12-June-09	13.95	Call	Currency Future	876	924	876	924	0.00
31/12/2008	€ / R On 12-June-09	13.95	Put	Currency Future	1141	1086	1141	1086	0.00
31/12/2008	€ / R On 14-September-09	14.20	Call	Currency Future	1125	1170	1125	1170	0.00
31/12/2008	€ / R On 14-September-09	14.20	Put	Currency Future	1435	1373	1435	1373	0.00
31/12/2008	€ / R On 16-March-09	13.80	Call	Currency Future	526	597	526	597	0.00
31/12/2008	€ / R On 16-March-09	13.80	Put	Currency Future	871	846	871	846	0.00
31/12/2008	€ / R On 12-June-09	14.00	Call	Currency Future	859	906	859	906	0.00
31/12/2008	€ / R On 12-June-09	14.00	Put	Currency Future	1174	1119	1174	1119	0.00
31/12/2008	€ / R On 16-March-09	13.85	Call	Currency Future	511	581	511	581	0.00
31/12/2008	€ / R On 16-March-09	13.85	Put	Currency Future	906	879	906	879	0.00
31/12/2008	€ / R On 12-June-09	14.10	Call	Currency Future	828	873	828	873	0.00
31/12/2008	€ / R On 12-June-09	14.10	Put	Currency Future	1243	1185	1243	1185	0.00
31/12/2008	€ / R On 14-September-09	14.85	Call	Currency Future	888	933	888	933	0.00
31/12/2008	€ / R On 14-September-09	14.85	Put	Currency Future	1848	1785	1848	1785	0.00
31/12/2008	€ / R On 16-March-09	14.40	Call	Currency Future	377	432	377	432	0.00
31/12/2008	€ / R On 16-March-09	14.40	Put	Currency Future	1322	1280	1322	1280	0.00
31/12/2008	€ / R On 12-June-09	14.65	Call	Currency Future	630	675	630	675	0.00
31/12/2008	€ / R On 12-June-09	14.65	Put	Currency Future	1594	1537	1594	1537	0.00
31/12/2008	€ / R On 16-March-09	14.45	Call	Currency Future	367	421	367	421	0.00
31/12/2008	€ / R On 16-March-09	14.45	Put	Currency Future	1363	1319	1363	1319	0.00
31/12/2008	€ / R On 12-June-09	14.70	Call	Currency Future	614	658	614	658	0.00
31/12/2008	€ / R On 12-June-09	14.70	Put	Currency Future	1628	1571	1628	1571	0.00
31/12/2008	€ / R On 16-March-09	14.15	Call	Currency Future	432	493	432	493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 16-March-09	14.15	Put	Currency Future	1127	1091	1127	1091	0.00
31/12/2008	€ / R On 12-June-09	14.35	Call	Currency Future	732	782	732	782	0.00
31/12/2008	€ / R On 12-June-09	14.35	Put	Currency Future	1397	1345	1397	1345	0.00
31/12/2008	€ / R On 16-March-09	13.90	Call	Currency Future	497	565	497	565	0.00
31/12/2008	€ / R On 16-March-09	13.90	Put	Currency Future	942	913	942	913	0.00
31/12/2008	€ / R On 12-June-09	14.15	Call	Currency Future	808	856	808	856	0.00
31/12/2008	€ / R On 12-June-09	14.15	Put	Currency Future	1273	1219	1273	1219	0.00
31/12/2008	€ / R On 16-March-09	13.60	Call	Currency Future	591	668	591	668	0.00
31/12/2008	€ / R On 16-March-09	13.60	Put	Currency Future	736	716	736	716	0.00
31/12/2008	€ / R On 12-June-09	13.85	Call	Currency Future	910	960	910	960	0.00
31/12/2008	€ / R On 12-June-09	13.85	Put	Currency Future	1075	1022	1075	1022	0.00
31/12/2008	€ / R On 16-March-09	13.50	Call	Currency Future	626	707	626	707	0.00
31/12/2008	€ / R On 16-March-09	13.50	Put	Currency Future	672	656	672	656	0.00
31/12/2008	€ / R On 12-June-09	13.70	Call	Currency Future	964	1018	964	1018	0.00
31/12/2008	€ / R On 12-June-09	13.70	Put	Currency Future	979	930	979	930	0.00
31/12/2008	€ / R On 16-March-09	13.40	Call	Currency Future	665	750	665	750	0.00
31/12/2008	€ / R On 16-March-09	13.40	Put	Currency Future	610	598	610	598	0.00
31/12/2008	€ / R On 12-June-09	13.60	Call	Currency Future	1003	1058	1003	1058	0.00
31/12/2008	€ / R On 12-June-09	13.60	Put	Currency Future	918	870	918	870	0.00
31/12/2008	€ / R On 16-March-09	13.35	Call	Currency Future	686	772	686	772	0.00
31/12/2008	€ / R On 16-March-09	13.35	Put	Currency Future	581	570	581	570	0.00
31/12/2008	€ / R On 12-June-09	13.55	Call	Currency Future	1023	1077	1023	1077	0.00
31/12/2008	€ / R On 12-June-09	13.55	Put	Currency Future	888	839	888	839	0.00
31/12/2008	€ / R On 16-March-09	13.45	Call	Currency Future	645	728	645	728	0.00
31/12/2008	€ / R On 16-March-09	13.45	Put	Currency Future	640	627	640	627	0.00
31/12/2008	€ / R On 12-June-09	13.65	Call	Currency Future	983	1037	983	1037	0.00
31/12/2008	€ / R On 12-June-09	13.65	Put	Currency Future	948	900	948	900	0.00
31/12/2008	€ / R On 16-March-09	13.25	Call	Currency Future	730	818	730	818	0.00
31/12/2008	€ / R On 16-March-09	13.25	Put	Currency Future	525	516	525	516	0.00
31/12/2008	€ / R On 12-June-09	13.45	Call	Currency Future	1062	1116	1062	1116	0.00
31/12/2008	€ / R On 12-June-09	13.45	Put	Currency Future	827	779	827	779	0.00
31/12/2008	€ / R On 16-March-09	13.30	Call	Currency Future	708	795	708	795	0.00
31/12/2008	€ / R On 16-March-09	13.30	Put	Currency Future	553	543	553	543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09	13.55	Call	Currency Future	1023	1077	1023	1077	0.00
31/12/2008	€ / R On 12-June-09	13.55	Put	Currency Future	888	839	888	839	0.00
31/12/2008	€ / R On 16-March-09	13.60	Call	Currency Future	591	668	591	668	0.00
31/12/2008	€ / R On 16-March-09	13.60	Put	Currency Future	736	716	736	716	0.00
31/12/2008	€ / R On 12-June-09	13.50	Call	Currency Future	1043	1096	1043	1096	0.00
31/12/2008	€ / R On 12-June-09	13.50	Put	Currency Future	858	809	858	809	0.00
31/12/2008	€ / R On 16-March-09	13.05	Call	Currency Future	825	918	825	918	0.00
31/12/2008	€ / R On 16-March-09	13.05	Put	Currency Future	420	417	420	417	0.00
31/12/2008	€ / R On 12-June-09	13.30	Call	Currency Future	1122	1191	1122	1191	0.00
31/12/2008	€ / R On 12-June-09	13.30	Put	Currency Future	737	704	737	704	0.00
31/12/2008	€ / R On 12-June-09	13.30	Call	Currency Future	1122	1191	1122	1191	0.00
31/12/2008	€ / R On 12-June-09	13.30	Put	Currency Future	737	704	737	704	0.00
31/12/2008	€ / R On 16-March-09	13.10	Call	Currency Future	800	892	800	892	0.00
31/12/2008	€ / R On 16-March-09	13.10	Put	Currency Future	445	441	445	441	0.00
31/12/2008	€ / R On 12-June-09	13.35	Call	Currency Future	1102	1164	1102	1164	0.00
31/12/2008	€ / R On 12-June-09	13.35	Put	Currency Future	766	727	766	727	0.00
31/12/2008	€ / R On 16-March-09	13.65	Call	Currency Future	574	650	574	650	0.00
31/12/2008	€ / R On 16-March-09	13.65	Put	Currency Future	769	748	769	748	0.00
31/12/2008	€ / R On 16-March-09	13.20	Call	Currency Future	752	842	752	842	0.00
31/12/2008	€ / R On 16-March-09	13.20	Put	Currency Future	498	490	498	490	0.00
31/12/2008	€ / R On 12-June-09	13.40	Call	Currency Future	1082	1137	1082	1137	0.00
31/12/2008	€ / R On 12-June-09	13.40	Put	Currency Future	797	750	797	750	0.00
31/12/2008	€ / R On 12-June-09	13.80	Call	Currency Future	928	979	928	979	0.00
31/12/2008	€ / R On 12-June-09	13.80	Put	Currency Future	1042	991	1042	991	0.00
31/12/2008	€ / R On 12-June-09	13.40	Call	Currency Future	1082	1137	1082	1137	0.00
31/12/2008	€ / R On 12-June-09	13.40	Put	Currency Future	797	750	797	750	0.00
31/12/2008	€ / R On 16-March-09	12.90	Call	Currency Future	905	1001	905	1001	0.00
31/12/2008	€ / R On 16-March-09	12.90	Put	Currency Future	350	349	350	349	0.00
31/12/2008	€ / R On 12-June-09	13.15	Call	Currency Future	1204	1276	1204	1276	0.00
31/12/2008	€ / R On 12-June-09	13.15	Put	Currency Future	669	638	669	638	0.00
31/12/2008	€ / R On 16-March-09	12.95	Call	Currency Future	877	973	877	973	0.00
31/12/2008	€ / R On 16-March-09	12.95	Put	Currency Future	372	371	372	371	0.00
31/12/2008	€ / R On 12-June-09	13.25	Call	Currency Future	1149	1219	1149	1219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09	13.25	Put	Currency Future	714	682	714	682	0.00
31/12/2008	€ / R On 12-June-09	13.60	Call	Currency Future	1003	1058	1003	1058	0.00
31/12/2008	€ / R On 12-June-09	13.60	Put	Currency Future	918	870	918	870	0.00
31/12/2008	€ / R On 12-June-09	14.10	Call	Currency Future	828	873	828	873	0.00
31/12/2008	€ / R On 12-June-09	14.10	Put	Currency Future	1243	1185	1243	1185	0.00
31/12/2008	€ / R On 16-March-09	14.15	Call	Currency Future	432	493	432	493	0.00
31/12/2008	€ / R On 16-March-09	14.15	Put	Currency Future	1127	1091	1127	1091	0.00
31/12/2008	€ / R On 12-June-09	14.50	Call	Currency Future	679	727	679	727	0.00
31/12/2008	€ / R On 12-June-09	14.50	Put	Currency Future	1494	1439	1494	1439	0.00
31/12/2008	€ / R On 16-March-09	14.55	Call	Currency Future	349	400	349	400	0.00
31/12/2008	€ / R On 16-March-09	14.55	Put	Currency Future	1444	1398	1444	1398	0.00
31/12/2008	€ / R On 12-June-09	14.90	Call	Currency Future	553	595	553	595	0.00
31/12/2008	€ / R On 12-June-09	14.90	Put	Currency Future	1768	1707	1768	1707	0.00
31/12/2008	€ / R On 16-March-09	14.90	Call	Currency Future	292	335	292	335	0.00
31/12/2008	€ / R On 16-March-09	14.90	Put	Currency Future	1737	1684	1737	1684	0.00
31/12/2008	€ / R On 12-June-09	15.20	Call	Currency Future	471	509	471	509	0.00
31/12/2008	€ / R On 12-June-09	15.20	Put	Currency Future	1986	1921	1986	1921	0.00
31/12/2008	€ / R On 16-March-09	14.05	Call	Currency Future	457	521	457	521	0.00
31/12/2008	€ / R On 16-March-09	14.05	Put	Currency Future	1052	1019	1052	1019	0.00
31/12/2008	€ / R On 12-June-09	14.30	Call	Currency Future	751	801	751	801	0.00
31/12/2008	€ / R On 12-June-09	14.30	Put	Currency Future	1366	1314	1366	1314	0.00
31/12/2008	€ / R On 16-March-09	14.00	Call	Currency Future	470	535	470	535	0.00
31/12/2008	€ / R On 16-March-09	14.00	Put	Currency Future	1015	983	1015	983	0.00
31/12/2008	€ / R On 12-June-09	14.20	Call	Currency Future	789	841	789	841	0.00
31/12/2008	€ / R On 12-June-09	14.20	Put	Currency Future	1303	1253	1303	1253	0.00
31/12/2008	€ / R On 16-March-09	12.20	Call	Currency Future	1381	1489	1381	1489	200.00
31/12/2008	€ / R On 16-March-09	12.20	Put	Currency Future	126	137	126	137	0.00
31/12/2008	€ / R On 16-March-09	12.70	Call	Currency Future	1021	1123	1021	1123	0.00
31/12/2008	€ / R On 16-March-09	12.70	Put	Currency Future	266	272	266	272	0.00
31/12/2008	€ / R On 12-June-09	12.90	Call	Currency Future	1349	1425	1349	1425	0.00
31/12/2008	€ / R On 12-June-09	12.90	Put	Currency Future	564	537	564	537	0.00
31/12/2008	€ / R On 16-March-09	12.85	Call	Currency Future	933	1030	933	1030	0.00
31/12/2008	€ / R On 16-March-09	12.85	Put	Currency Future	328	328	328	328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09	13.10	Call	Currency Future	1232	1305	1232	1305	0.00
31/12/2008	€ / R On 12-June-09	13.10	Put	Currency Future	647	617	647	617	0.00
31/12/2008	€ / R On 16-March-09	12.50	Call	Currency Future	1156	1262	1156	1262	0.00
31/12/2008	€ / R On 16-March-09	12.50	Put	Currency Future	201	210	201	210	0.00
31/12/2008	€ / R On 12-June-09	12.75	Call	Currency Future	1442	1520	1442	1520	0.00
31/12/2008	€ / R On 12-June-09	12.75	Put	Currency Future	507	482	507	482	0.00
31/12/2008	€ / R On 16-March-09	12.10	Call	Currency Future	1461	1569	1461	1569	0.00
31/12/2008	€ / R On 16-March-09	12.10	Put	Currency Future	106	118	106	118	0.00
31/12/2008	€ / R On 12-June-09	12.30	Call	Currency Future	1742	1826	1742	1826	0.00
31/12/2008	€ / R On 12-June-09	12.30	Put	Currency Future	357	339	357	339	0.00
31/12/2008	€ / R On 16-March-09	12.10	Call	Currency Future	1461	1569	1461	1569	0.00
31/12/2008	€ / R On 16-March-09	12.10	Put	Currency Future	106	118	106	118	0.00
31/12/2008	€ / R On 12-June-09	12.35	Call	Currency Future	1707	1791	1707	1791	0.00
31/12/2008	€ / R On 12-June-09	12.35	Put	Currency Future	372	353	372	353	0.00
31/12/2008	€ / R On 16-March-09	12.05	Call	Currency Future	1502	1610	1502	1610	0.00
31/12/2008	€ / R On 16-March-09	12.05	Put	Currency Future	97	108	97	108	0.00
31/12/2008	€ / R On 12-June-09	12.25	Call	Currency Future	1778	1862	1778	1862	0.00
31/12/2008	€ / R On 12-June-09	12.25	Put	Currency Future	343	325	343	325	0.00
31/12/2008	€ / R On 16-March-09	12.15	Call	Currency Future	1421	1529	1421	1529	0.00
31/12/2008	€ / R On 16-March-09	12.15	Put	Currency Future	116	127	116	127	0.00
31/12/2008	€ / R On 12-June-09	12.35	Call	Currency Future	1707	1791	1707	1791	0.00
31/12/2008	€ / R On 12-June-09	12.35	Put	Currency Future	372	353	372	353	0.00
31/12/2008	€ / R On 16-March-09	12.35	Call	Currency Future	1266	1373	1266	1373	0.00
31/12/2008	€ / R On 16-March-09	12.35	Put	Currency Future	161	171	161	171	0.00
31/12/2008	€ / R On 12-June-09	12.55	Call	Currency Future	1571	1652	1571	1652	0.00
31/12/2008	€ / R On 12-June-09	12.55	Put	Currency Future	436	414	436	414	0.00
31/12/2008	€ / R On 16-March-09	12.30	Call	Currency Future	1303	1411	1303	1411	0.00
31/12/2008	€ / R On 16-March-09	12.30	Put	Currency Future	149	159	149	159	0.00
31/12/2008	€ / R On 12-June-09	12.50	Call	Currency Future	1604	1686	1604	1686	0.00
31/12/2008	€ / R On 12-June-09	12.50	Put	Currency Future	419	398	419	398	0.00
31/12/2008	€ / R On 16-March-09	12.45	Call	Currency Future	1192	1298	1192	1298	0.00
31/12/2008	€ / R On 16-March-09	12.45	Put	Currency Future	187	197	187	197	0.00
31/12/2008	€ / R On 12-June-09	12.65	Call	Currency Future	1506	1585	1506	1585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09	12.65	Put	Currency Future	470	447	470	447	0.00
31/12/2008	€ / R On 16-March-09	11.90	Call	Currency Future	1628	1739	1628	1739	0.00
31/12/2008	€ / R On 16-March-09	11.90	Put	Currency Future	74	87	74	87	0.00
31/12/2008	€ / R On 12-June-09	12.05	Call	Currency Future	1924	2011	1924	2011	0.00
31/12/2008	€ / R On 12-June-09	12.05	Put	Currency Future	289	273	289	273	0.00
31/12/2008	€ / R On 16-March-09	12.25	Call	Currency Future	1342	1450	1342	1450	0.00
31/12/2008	€ / R On 16-March-09	12.25	Put	Currency Future	137	148	137	148	0.00
31/12/2008	€ / R On 12-June-09	12.45	Call	Currency Future	1638	1720	1638	1720	0.00
31/12/2008	€ / R On 12-June-09	12.45	Put	Currency Future	403	383	403	383	0.00
31/12/2008	€ / R On 16-March-09	12.00	Call	Currency Future	1544	1652	1544	1652	0.00
31/12/2008	€ / R On 16-March-09	12.00	Put	Currency Future	89	100	89	100	0.00
31/12/2008	€ / R On 12-June-09	12.20	Call	Currency Future	1814	1899	1814	1899	0.00
31/12/2008	€ / R On 12-June-09	12.20	Put	Currency Future	328	312	328	312	0.00
31/12/2008	€ / R On 12-June-09	12.10	Call	Currency Future	1887	1973	1887	1973	0.00
31/12/2008	€ / R On 12-June-09	12.10	Put	Currency Future	301	286	301	286	0.00
31/12/2008	€ / R On 12-June-09	12.15	Call	Currency Future	1850	1936	1850	1936	0.00
31/12/2008	€ / R On 12-June-09	12.15	Put	Currency Future	315	298	315	298	0.00
31/12/2008	€ / R On 16-March-09	11.50	Call	Currency Future	2003	2108	2003	2108	0.00
31/12/2008	€ / R On 16-March-09	11.50	Put	Currency Future	49	57	49	57	0.00
31/12/2008	€ / R On 16-March-09	11.60	Call	Currency Future	1908	2015	1908	2015	0.00
31/12/2008	€ / R On 16-March-09	11.60	Put	Currency Future	53	63	53	63	0.00
31/12/2008	€ / R On 16-March-09	11.70	Call	Currency Future	1813	1922	1813	1922	0.00
31/12/2008	€ / R On 16-March-09	11.70	Put	Currency Future	58	70	58	70	0.00
31/12/2008	€ / R On 16-March-09	11.80	Call	Currency Future	1719	1830	1719	1830	0.00
31/12/2008	€ / R On 16-March-09	11.80	Put	Currency Future	64	78	64	78	0.00
31/12/2008	€ / R On 16-March-09	12.30	Call	Currency Future	1303	1411	1303	1411	0.00
31/12/2008	€ / R On 16-March-09	12.30	Put	Currency Future	149	159	149	159	0.00
31/12/2008	€ / R On 16-March-09	11.55	Call	Currency Future	1956	2061	1956	2061	0.00
31/12/2008	€ / R On 16-March-09	11.55	Put	Currency Future	51	60	51	60	0.00
31/12/2008	€ / R On 16-March-09	11.65	Call	Currency Future	1860	1968	1860	1968	0.00
31/12/2008	€ / R On 16-March-09	11.65	Put	Currency Future	56	67	56	67	0.00
31/12/2008	€ / R On 16-March-09	11.75	Call	Currency Future	1766	1876	1766	1876	0.00
31/12/2008	€ / R On 16-March-09	11.75	Put	Currency Future	61	74	61	74	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 16-March-09	11.85	Call	Currency Future	1672	1784	1672	1784	0.00
31/12/2008	€ / R On 16-March-09	11.85	Put	Currency Future	67	83	67	83	0.00
31/12/2008	€ / R On 16-March-09	11.95	Call	Currency Future	1586	1694	1586	1694	0.00
31/12/2008	€ / R On 16-March-09	11.95	Put	Currency Future	81	92	81	92	0.00
31/12/2008	€ / R On 16-March-09	12.05	Call	Currency Future	1502	1610	1502	1610	0.00
31/12/2008	€ / R On 16-March-09	12.05	Put	Currency Future	97	108	97	108	0.00
31/12/2008	€ / R On 12-June-09	11.70	Call	Currency Future	2194	2285	2194	2285	0.00
31/12/2008	€ / R On 12-June-09	11.70	Put	Currency Future	209	197	209	197	0.00
31/12/2008	€ / R On 12-June-09	11.80	Call	Currency Future	2115	2205	2115	2205	0.00
31/12/2008	€ / R On 12-June-09	11.80	Put	Currency Future	230	217	230	217	0.00
31/12/2008	€ / R On 12-June-09	11.90	Call	Currency Future	2037	2126	2037	2126	0.00
31/12/2008	€ / R On 12-June-09	11.90	Put	Currency Future	252	239	252	239	0.00
31/12/2008	€ / R On 12-June-09	12.00	Call	Currency Future	1961	2049	1961	2049	0.00
31/12/2008	€ / R On 12-June-09	12.00	Put	Currency Future	276	261	276	261	0.00
31/12/2008	€ / R On 12-June-09	12.40	Call	Currency Future	1673	1755	1673	1755	0.00
31/12/2008	€ / R On 12-June-09	12.40	Put	Currency Future	387	368	387	368	0.00
31/12/2008	€ / R On 12-June-09	11.75	Call	Currency Future	2154	2245	2154	2245	0.00
31/12/2008	€ / R On 12-June-09	11.75	Put	Currency Future	219	207	219	207	0.00
31/12/2008	€ / R On 12-June-09	11.85	Call	Currency Future	2076	2165	2076	2165	0.00
31/12/2008	€ / R On 12-June-09	11.85	Put	Currency Future	241	228	241	228	0.00
31/12/2008	€ / R On 12-June-09	11.95	Call	Currency Future	1999	2087	1999	2087	0.00
31/12/2008	€ / R On 12-June-09	11.95	Put	Currency Future	264	250	264	250	0.00
31/12/2008	€ / R On 12-June-09	12.55	Call	Currency Future	1571	1652	1571	1652	0.00
31/12/2008	€ / R On 12-June-09	12.55	Put	Currency Future	436	414	436	414	0.00
31/12/2008	€ / R On 16-March-09	11.80	Call	Currency Future	1719	1830	1719	1830	0.00
31/12/2008	€ / R On 16-March-09	11.80	Put	Currency Future	64	78	64	78	0.00
31/12/2008	€ / R On 16-March-09	12.40	Call	Currency Future	1228	1335	1228	1335	0.00
31/12/2008	€ / R On 16-March-09	12.40	Put	Currency Future	173	184	173	184	0.00
31/12/2008	€ / R On 12-June-09	12.10	Call	Currency Future	1887	1973	1887	1973	0.00
31/12/2008	€ / R On 12-June-09	12.10	Put	Currency Future	301	286	301	286	0.00
31/12/2008	€ / R On 12-June-09	12.60	Call	Currency Future	1538	1618	1538	1618	0.00
31/12/2008	€ / R On 12-June-09	12.60	Put	Currency Future	453	431	453	431	0.00
31/12/2008	€ / R On 12-June-09	12.70	Call	Currency Future	1473	1552	1473	1552	0.00

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31/12/2008	€ / R On 12-June-09	12.70	Put	Currency Future	488	465	488	465	0.00
31/12/2008	€ / R On 16-March-09	12.15	Call	Currency Future	1421	1529	1421	1529	0.00
31/12/2008	€ / R On 16-March-09	12.15	Put	Currency Future	116	127	116	127	0.00
31/12/2008	€ / R On 16-March-09	12.55	Call	Currency Future	1121	1227	1121	1227	0.00
31/12/2008	€ / R On 16-March-09	12.55	Put	Currency Future	216	225	216	225	0.00
31/12/2008	€ / R On 16-March-09	12.65	Call	Currency Future	1052	1157	1052	1157	0.00
31/12/2008	€ / R On 16-March-09	12.65	Put	Currency Future	248	255	248	255	0.00
31/12/2008	€ / R On 12-June-09	12.05	Call	Currency Future	1924	2011	1924	2011	0.00
31/12/2008	€ / R On 12-June-09	12.05	Put	Currency Future	289	273	289	273	0.00
31/12/2008	€ / R On 12-June-09	12.15	Call	Currency Future	1850	1936	1850	1936	0.00
31/12/2008	€ / R On 12-June-09	12.15	Put	Currency Future	315	298	315	298	0.00
31/12/2008	€ / R On 12-June-09	12.85	Call	Currency Future	1380	1456	1380	1456	0.00
31/12/2008	€ / R On 12-June-09	12.85	Put	Currency Future	545	519	545	519	0.00
31/12/2008	€ / R On 12-June-09	11.65	Call	Currency Future	2234	2325	2234	2325	0.00
31/12/2008	€ / R On 12-June-09	11.65	Put	Currency Future	199	188	199	188	0.00
31/12/2008	€ / R On 12-June-09	11.85	Call	Currency Future	2076	2165	2076	2165	0.00
31/12/2008	€ / R On 12-June-09	11.85	Put	Currency Future	241	228	241	228	0.00
31/12/2008	€ / R On 16-March-09	12.55	Call	Currency Future	1121	1227	1121	1227	0.00
31/12/2008	€ / R On 16-March-09	12.55	Put	Currency Future	216	225	216	225	0.00
31/12/2008	€ / R On 16-March-09	12.65	Call	Currency Future	1052	1157	1052	1157	0.00
31/12/2008	€ / R On 16-March-09	12.65	Put	Currency Future	248	255	248	255	0.00
31/12/2008	€ / R On 16-March-09	12.75	Call	Currency Future	991	1090	991	1090	0.00
31/12/2008	€ / R On 16-March-09	12.75	Put	Currency Future	286	289	286	289	0.00
31/12/2008	€ / R On 12-June-09	12.65	Call	Currency Future	1506	1585	1506	1585	0.00
31/12/2008	€ / R On 12-June-09	12.65	Put	Currency Future	470	447	470	447	0.00
31/12/2008	€ / R On 12-June-09	12.95	Call	Currency Future	1319	1394	1319	1394	0.00
31/12/2008	€ / R On 12-June-09	12.95	Put	Currency Future	584	557	584	557	0.00
31/12/2008	€ / R On 12-June-09	13.05	Call	Currency Future	1261	1334	1261	1334	0.00
31/12/2008	€ / R On 12-June-09	13.05	Put	Currency Future	626	597	626	597	0.00
31/12/2008	€ / R On 12-June-09	12.85	Call	Currency Future	1380	1456	1380	1456	0.00
31/12/2008	€ / R On 12-June-09	12.85	Put	Currency Future	545	519	545	519	0.00
31/12/2008	€ / R On 16-March-09	12.60	Call	Currency Future	1086	1191	1086	1191	0.00
31/12/2008	€ / R On 16-March-09	12.60	Put	Currency Future	231	240	231	240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09	12.60	Call	Currency Future	1538	1618	1538	1618	0.00
31/12/2008	€ / R On 12-June-09	12.60	Put	Currency Future	453	431	453	431	0.00
31/12/2008	€ / R On 12-June-09	12.80	Call	Currency Future	1411	1488	1411	1488	0.00
31/12/2008	€ / R On 12-June-09	12.80	Put	Currency Future	525	500	525	500	0.00
31/12/2008	€ / R On 16-March-09	11.65	Call	Currency Future	1860	1968	1860	1968	0.00
31/12/2008	€ / R On 16-March-09	11.65	Put	Currency Future	56	67	56	67	0.00
31/12/2008	€ / R On 16-March-09	11.85	Call	Currency Future	1672	1784	1672	1784	0.00
31/12/2008	€ / R On 16-March-09	11.85	Put	Currency Future	67	83	67	83	0.00
31/12/2008	€ / R On 16-March-09	12.35	Call	Currency Future	1266	1373	1266	1373	0.00
31/12/2008	€ / R On 16-March-09	12.35	Put	Currency Future	161	171	161	171	0.00
31/12/2008	€ / R On 16-March-09	12.60	Call	Currency Future	1086	1191	1086	1191	0.00
31/12/2008	€ / R On 16-March-09	12.60	Put	Currency Future	231	240	231	240	0.00
31/12/2008	€ / R On 16-March-09	12.80	Call	Currency Future	961	1060	961	1060	0.00
31/12/2008	€ / R On 16-March-09	12.80	Put	Currency Future	306	308	306	308	0.00
31/12/2008	€ / R On 12-June-09	12.30	Call	Currency Future	1742	1826	1742	1826	0.00
31/12/2008	€ / R On 12-June-09	12.30	Put	Currency Future	357	339	357	339	0.00
31/12/2008	€ / R On 12-June-09	12.40	Call	Currency Future	1673	1755	1673	1755	0.00
31/12/2008	€ / R On 12-June-09	12.40	Put	Currency Future	387	368	387	368	0.00
31/12/2008	€ / R On 12-June-09	12.80	Call	Currency Future	1411	1488	1411	1488	0.00
31/12/2008	€ / R On 12-June-09	12.80	Put	Currency Future	525	500	525	500	0.00
31/12/2008	€ / R On 12-June-09	12.90	Call	Currency Future	1349	1425	1349	1425	0.00
31/12/2008	€ / R On 12-June-09	12.90	Put	Currency Future	564	537	564	537	0.00
31/12/2008	€ / R On 12-June-09	13.00	Call	Currency Future	1290	1364	1290	1364	0.00
31/12/2008	€ / R On 12-June-09	13.00	Put	Currency Future	605	576	605	576	0.00
31/12/2008	€ / R On 16-March-09	13.85	Call	Currency Future	511	581	511	581	0.00
31/12/2008	€ / R On 16-March-09	13.85	Put	Currency Future	906	879	906	879	0.00
31/12/2008	€ / R On 16-March-09	14.10	Call	Currency Future	444	507	444	507	0.00
31/12/2008	€ / R On 16-March-09	14.10	Put	Currency Future	1089	1055	1089	1055	0.00
31/12/2008	€ / R On 16-March-09	13.00	Call	Currency Future	851	945	851	945	0.00
31/12/2008	€ / R On 16-March-09	13.00	Put	Currency Future	396	394	396	394	0.00
31/12/2008	€ / R On 12-June-09	13.05	Call	Currency Future	1261	1334	1261	1334	0.00
31/12/2008	€ / R On 12-June-09	13.05	Put	Currency Future	626	597	626	597	0.00
31/12/2008	€ / R On 12-June-09	13.75	Call	Currency Future	946	998	946	998	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09	13.75	Put	Currency Future	1010	960	1010	960	0.00
31/12/2008	€ / R On 12-June-09	13.20	Call	Currency Future	1176	1247	1176	1247	0.00
31/12/2008	€ / R On 12-June-09	13.20	Put	Currency Future	691	660	691	660	0.00
31/12/2008	€ / R On 16-March-09	12.80	Call	Currency Future	961	1060	961	1060	0.00
31/12/2008	€ / R On 16-March-09	12.80	Put	Currency Future	306	308	306	308	0.00
31/12/2008	€ / R On 16-March-09	13.70	Call	Currency Future	557	632	557	632	0.00
31/12/2008	€ / R On 16-March-09	13.70	Put	Currency Future	802	780	802	780	0.00
31/12/2008	€ / R On 16-March-09	14.30	Call	Currency Future	398	455	398	455	0.00
31/12/2008	€ / R On 16-March-09	14.30	Put	Currency Future	1243	1203	1243	1203	0.00
31/12/2008	€ / R On 16-March-09	13.55	Call	Currency Future	608	687	608	687	0.00
31/12/2008	€ / R On 16-March-09	13.55	Put	Currency Future	703	686	703	686	0.00
31/12/2008	€ / R On 16-March-09	11.45	Call	Currency Future	2051	2155	2051	2155	0.00
31/12/2008	€ / R On 16-March-09	11.45	Put	Currency Future	46	54	46	54	0.00
31/12/2008	€ / R On 12-June-09	13.90	Call	Currency Future	893	942	893	942	0.00
31/12/2008	€ / R On 12-June-09	13.90	Put	Currency Future	1107	1054	1107	1054	0.00
31/12/2008	€ / R On 16-March-09	15.00	Call	Currency Future	278	320	278	320	0.00
31/12/2008	€ / R On 16-March-09	15.00	Put	Currency Future	1823	1768	1823	1768	0.00
31/12/2008	€ / R On 16-March-09	15.60	Call	Currency Future	206	238	206	238	0.00
31/12/2008	€ / R On 16-March-09	15.60	Put	Currency Future	2351	2287	2351	2287	0.00
31/12/2008	€ / R On 16-March-09	16.20	Call	Currency Future	155	180	155	180	0.00
31/12/2008	€ / R On 16-March-09	16.20	Put	Currency Future	2900	2828	2900	2828	0.00
31/12/2008	€ / R On 16-March-09	16.80	Call	Currency Future	113	136	113	136	0.00
31/12/2008	€ / R On 16-March-09	16.80	Put	Currency Future	3458	3384	3458	3384	0.00
31/12/2008	€ / R On 12-June-09	14.25	Call	Currency Future	769	821	769	821	0.00
31/12/2008	€ / R On 12-June-09	14.25	Put	Currency Future	1334	1283	1334	1283	0.00
31/12/2008	€ / R On 12-June-09	14.45	Call	Currency Future	697	745	697	745	0.00
31/12/2008	€ / R On 12-June-09	14.45	Put	Currency Future	1462	1407	1462	1407	0.00
31/12/2008	€ / R On 12-June-09	14.55	Call	Currency Future	662	709	662	709	0.00
31/12/2008	€ / R On 12-June-09	14.55	Put	Currency Future	1527	1472	1527	1472	0.00
31/12/2008	€ / R On 12-June-09	14.75	Call	Currency Future	598	642	598	642	0.00
31/12/2008	€ / R On 12-June-09	14.75	Put	Currency Future	1663	1604	1663	1604	0.00
31/12/2008	€ / R On 12-June-09	14.85	Call	Currency Future	568	610	568	610	0.00
31/12/2008	€ / R On 12-June-09	14.85	Put	Currency Future	1733	1672	1733	1672	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09	14.95	Call	Currency Future	539	579	539	579	0.00
31/12/2008	€ / R On 12-June-09	14.95	Put	Currency Future	1804	1742	1804	1742	0.00
31/12/2008	€ / R On 12-June-09	15.05	Call	Currency Future	511	550	511	550	0.00
31/12/2008	€ / R On 12-June-09	15.05	Put	Currency Future	1876	1813	1876	1813	0.00
31/12/2008	€ / R On 16-March-09	12.85	Call	Currency Future	933	1030	933	1030	0.00
31/12/2008	€ / R On 16-March-09	12.85	Put	Currency Future	328	328	328	328	0.00
31/12/2008	€ / R On 16-March-09	14.65	Call	Currency Future	331	380	331	380	0.00
31/12/2008	€ / R On 16-March-09	14.65	Put	Currency Future	1526	1478	1526	1478	0.00
31/12/2008	€ / R On 16-March-09	15.25	Call	Currency Future	245	283	245	283	0.00
31/12/2008	€ / R On 16-March-09	15.25	Put	Currency Future	2040	1981	2040	1981	0.00
31/12/2008	€ / R On 16-March-09	15.85	Call	Currency Future	183	212	183	212	0.00
31/12/2008	€ / R On 16-March-09	15.85	Put	Currency Future	2578	2510	2578	2510	0.00
31/12/2008	€ / R On 16-March-09	16.45	Call	Currency Future	138	160	138	160	0.00
31/12/2008	€ / R On 16-March-09	16.45	Put	Currency Future	3133	3059	3133	3059	0.00
31/12/2008	€ / R On 12-June-09	14.40	Call	Currency Future	714	763	714	763	0.00
31/12/2008	€ / R On 12-June-09	14.40	Put	Currency Future	1429	1376	1429	1376	0.00
31/12/2008	€ / R On 12-June-09	14.60	Call	Currency Future	646	692	646	692	0.00
31/12/2008	€ / R On 12-June-09	14.60	Put	Currency Future	1561	1504	1561	1504	0.00
31/12/2008	€ / R On 12-June-09	14.30	Call	Currency Future	751	801	751	801	0.00
31/12/2008	€ / R On 12-June-09	14.30	Put	Currency Future	1366	1314	1366	1314	0.00
31/12/2008	€ / R On 12-June-09	14.40	Call	Currency Future	714	763	714	763	0.00
31/12/2008	€ / R On 12-June-09	14.40	Put	Currency Future	1429	1376	1429	1376	0.00
31/12/2008	€ / R On 12-June-09	14.60	Call	Currency Future	646	692	646	692	0.00
31/12/2008	€ / R On 12-June-09	14.60	Put	Currency Future	1561	1504	1561	1504	0.00
31/12/2008	€ / R On 12-June-09	14.80	Call	Currency Future	583	626	583	626	0.00
31/12/2008	€ / R On 12-June-09	14.80	Put	Currency Future	1698	1638	1698	1638	0.00
31/12/2008	€ / R On 12-June-09	15.00	Call	Currency Future	525	565	525	565	0.00
31/12/2008	€ / R On 12-June-09	15.00	Put	Currency Future	1839	1777	1839	1777	0.00
31/12/2008	€ / R On 12-June-09	15.10	Call	Currency Future	497	536	497	536	0.00
31/12/2008	€ / R On 12-June-09	15.10	Put	Currency Future	1912	1849	1912	1849	0.00
31/12/2008	€ / R On 16-March-09	15.70	Call	Currency Future	196	227	196	227	0.00
31/12/2008	€ / R On 16-March-09	15.70	Put	Currency Future	2441	2376	2441	2376	0.00
31/12/2008	€ / R On 16-March-09	16.50	Call	Currency Future	135	157	135	157	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 16-March-09	16.50	Put	Currency Future	3180	3105	3180	3105	0.00
31/12/2008	€ / R On 16-March-09	17.30	Call	Currency Future	78	96	78	96	0.00
31/12/2008	€ / R On 16-March-09	17.30	Put	Currency Future	3924	3844	3924	3844	0.00
31/12/2008	€ / R On 16-March-09	18.10	Call	Currency Future	43	54	43	54	0.00
31/12/2008	€ / R On 16-March-09	18.10	Put	Currency Future	4688	4602	4688	4602	0.00
31/12/2008	€ / R On 12-June-09	15.30	Call	Currency Future	447	482	447	482	0.00
31/12/2008	€ / R On 12-June-09	15.30	Put	Currency Future	2061	1995	2061	1995	0.00
31/12/2008	€ / R On 12-June-09	15.40	Call	Currency Future	423	457	423	457	0.00
31/12/2008	€ / R On 12-June-09	15.40	Put	Currency Future	2138	2070	2138	2070	0.00
31/12/2008	€ / R On 12-June-09	15.50	Call	Currency Future	400	433	400	433	0.00
31/12/2008	€ / R On 12-June-09	15.50	Put	Currency Future	2215	2146	2215	2146	0.00
31/12/2008	€ / R On 12-June-09	15.60	Call	Currency Future	379	410	379	410	0.00
31/12/2008	€ / R On 12-June-09	15.60	Put	Currency Future	2293	2223	2293	2223	0.00
31/12/2008	€ / R On 16-March-09	11.35	Call	Currency Future	2147	2250	2147	2250	0.00
31/12/2008	€ / R On 16-March-09	11.35	Put	Currency Future	42	48	42	48	0.00
31/12/2008	€ / R On 16-March-09	15.35	Call	Currency Future	233	269	233	269	0.00
31/12/2008	€ / R On 16-March-09	15.35	Put	Currency Future	2128	2068	2128	2068	0.00
31/12/2008	€ / R On 16-March-09	16.15	Call	Currency Future	158	184	158	184	0.00
31/12/2008	€ / R On 16-March-09	16.15	Put	Currency Future	2853	2782	2853	2782	0.00
31/12/2008	€ / R On 16-March-09	16.95	Call	Currency Future	101	122	101	122	0.00
31/12/2008	€ / R On 16-March-09	16.95	Put	Currency Future	3597	3521	3597	3521	0.00
31/12/2008	€ / R On 16-March-09	17.75	Call	Currency Future	56	69	56	69	0.00
31/12/2008	€ / R On 16-March-09	17.75	Put	Currency Future	4351	4268	4351	4268	0.00
31/12/2008	€ / R On 16-March-09	10.95	Call	Currency Future	2535	2635	2535	2635	0.00
31/12/2008	€ / R On 16-March-09	10.95	Put	Currency Future	30	34	30	34	0.00
31/12/2008	€ / R On 16-March-09	14.95	Call	Currency Future	285	327	285	327	0.00
31/12/2008	€ / R On 16-March-09	14.95	Put	Currency Future	1780	1726	1780	1726	0.00
31/12/2008	€ / R On 16-March-09	15.75	Call	Currency Future	192	222	192	222	0.00
31/12/2008	€ / R On 16-March-09	15.75	Put	Currency Future	2487	2420	2487	2420	0.00
31/12/2008	€ / R On 16-March-09	16.55	Call	Currency Future	132	153	132	153	0.00
31/12/2008	€ / R On 16-March-09	16.55	Put	Currency Future	3227	3152	3227	3152	0.00
31/12/2008	€ / R On 16-March-09	17.35	Call	Currency Future	76	93	76	93	0.00
31/12/2008	€ / R On 16-March-09	17.35	Put	Currency Future	3971	3891	3971	3891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 12-June-09	14.80	Call	Currency Future	583	626	583	626	0.00
31/12/2008	€ / R On 12-June-09	14.80	Put	Currency Future	1698	1638	1698	1638	0.00
31/12/2008	€ / R On 12-June-09	14.90	Call	Currency Future	553	595	553	595	0.00
31/12/2008	€ / R On 12-June-09	14.90	Put	Currency Future	1768	1707	1768	1707	0.00
31/12/2008	€ / R On 12-June-09	15.30	Call	Currency Future	447	482	447	482	0.00
31/12/2008	€ / R On 12-June-09	15.30	Put	Currency Future	2061	1995	2061	1995	0.00
31/12/2008	€ / R On 16-March-09	10.60	Call	Currency Future	2878	2978	2878	2978	0.00
31/12/2008	€ / R On 16-March-09	10.60	Put	Currency Future	23	26	23	26	0.00
31/12/2008	€ / R On 16-March-09	11.40	Call	Currency Future	2099	2202	2099	2202	0.00
31/12/2008	€ / R On 16-March-09	11.40	Put	Currency Future	44	51	44	51	0.00
31/12/2008	€ / R On 16-March-09	14.60	Call	Currency Future	340	389	340	389	0.00
31/12/2008	€ / R On 16-March-09	14.60	Put	Currency Future	1485	1438	1485	1438	0.00
31/12/2008	€ / R On 16-March-09	15.40	Call	Currency Future	227	263	227	263	0.00
31/12/2008	€ / R On 16-March-09	15.40	Put	Currency Future	2172	2111	2172	2111	0.00
31/12/2008	€ / R On 16-March-09	17.00	Call	Currency Future	98	118	98	118	0.00
31/12/2008	€ / R On 16-March-09	17.00	Put	Currency Future	3643	3567	3643	3567	0.00
31/12/2008	€ / R On 16-March-09	10.15	Call	Currency Future	3319	3417	3319	3417	0.00
31/12/2008	€ / R On 16-March-09	10.15	Put	Currency Future	14	16	14	16	0.00
31/12/2008	€ / R On 12-June-09	14.05	Call	Currency Future	843	889	843	889	0.00
31/12/2008	€ / R On 12-June-09	14.05	Put	Currency Future	1208	1152	1208	1152	0.00
31/12/2008	€ / R On 16-March-09	9.90	Call	Currency Future	3564	3661	3564	3661	0.00
31/12/2008	€ / R On 16-March-09	9.90	Put	Currency Future	9	10	9	10	0.00
31/12/2008	€ / R On 16-March-09	10.70	Call	Currency Future	2780	2880	2780	2880	0.00
31/12/2008	€ / R On 16-March-09	10.70	Put	Currency Future	25	28	25	28	0.00
31/12/2008	€ / R On 16-March-09	14.70	Call	Currency Future	323	370	323	370	0.00
31/12/2008	€ / R On 16-March-09	14.70	Put	Currency Future	1568	1519	1568	1519	0.00
31/12/2008	€ / R On 16-March-09	15.50	Call	Currency Future	216	250	216	250	0.00
31/12/2008	€ / R On 16-March-09	15.50	Put	Currency Future	2261	2198	2261	2198	0.00
31/12/2008	€ / R On 16-March-09	16.30	Call	Currency Future	148	172	148	172	0.00
31/12/2008	€ / R On 16-March-09	16.30	Put	Currency Future	2993	2920	2993	2920	0.00
31/12/2008	€ / R On 16-March-09	9.80	Call	Currency Future	3662	3760	3662	3760	0.00
31/12/2008	€ / R On 16-March-09	9.80	Put	Currency Future	7	8	7	8	0.00
31/12/2008	€ / R On 16-March-09	10.60	Call	Currency Future	2878	2978	2878	2978	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 16-March-09	10.60	Put	Currency Future	23	26	23	26	0.00
31/12/2008	€ / R On 16-March-09	14.60	Call	Currency Future	340	389	340	389	0.00
31/12/2008	€ / R On 16-March-09	14.60	Put	Currency Future	1485	1438	1485	1438	0.00
31/12/2008	€ / R On 16-March-09	9.85	Call	Currency Future	3613	3710	3613	3710	0.00
31/12/2008	€ / R On 16-March-09	9.85	Put	Currency Future	8	9	8	9	0.00
31/12/2008	€ / R On 16-March-09	10.65	Call	Currency Future	2829	2929	2829	2929	0.00
31/12/2008	€ / R On 16-March-09	10.65	Put	Currency Future	24	27	24	27	0.00
31/12/2008	€ / R On 16-March-09	15.45	Call	Currency Future	222	256	222	256	0.00
31/12/2008	€ / R On 16-March-09	15.45	Put	Currency Future	2217	2155	2217	2155	0.00
31/12/2008	€ / R On 16-March-09	16.25	Call	Currency Future	151	176	151	176	0.00
31/12/2008	€ / R On 16-March-09	16.25	Put	Currency Future	2946	2874	2946	2874	0.00
31/12/2008	€ / R On 12-June-09	13.10	Call	Currency Future	1232	1305	1232	1305	0.00
31/12/2008	€ / R On 12-June-09	13.10	Put	Currency Future	647	617	647	617	0.00
31/12/2008	€ / R On 16-March-09	9.70	Call	Currency Future	3761	3858	3761	3858	0.00
31/12/2008	€ / R On 16-March-09	9.70	Put	Currency Future	6	6	6	6	0.00
31/12/2008	€ / R On 16-March-09	10.50	Call	Currency Future	2976	3076	2976	3076	0.00
31/12/2008	€ / R On 16-March-09	10.50	Put	Currency Future	21	25	21	25	0.00
31/12/2008	€ / R On 16-March-09	11.30	Call	Currency Future	2196	2297	2196	2297	0.00
31/12/2008	€ / R On 16-March-09	11.30	Put	Currency Future	41	46	41	46	0.00
31/12/2008	€ / R On 16-March-09	14.50	Call	Currency Future	358	410	358	410	0.00
31/12/2008	€ / R On 16-March-09	14.50	Put	Currency Future	1403	1358	1403	1358	0.00
31/12/2008	€ / R On 16-March-09	15.30	Call	Currency Future	239	276	239	276	0.00
31/12/2008	€ / R On 16-March-09	15.30	Put	Currency Future	2084	2024	2084	2024	0.00
31/12/2008	€ / R On 16-March-09	16.10	Call	Currency Future	162	188	162	188	0.00
31/12/2008	€ / R On 16-March-09	16.10	Put	Currency Future	2807	2737	2807	2737	0.00
31/12/2008	€ / R On 16-March-09	10.10	Call	Currency Future	3368	3466	3368	3466	0.00
31/12/2008	€ / R On 16-March-09	10.10	Put	Currency Future	13	14	13	14	0.00
31/12/2008	€ / R On 16-March-09	10.90	Call	Currency Future	2584	2684	2584	2684	0.00
31/12/2008	€ / R On 16-March-09	10.90	Put	Currency Future	29	32	29	32	0.00
31/12/2008	€ / R On 16-March-09	14.10	Call	Currency Future	444	507	444	507	0.00
31/12/2008	€ / R On 16-March-09	14.10	Put	Currency Future	1089	1055	1089	1055	0.00
31/12/2008	€ / R On 16-March-09	10.20	Call	Currency Future	3271	3369	3271	3369	0.00
31/12/2008	€ / R On 16-March-09	10.20	Put	Currency Future	16	17	16	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 16-March-09	11.00	Call	Currency Future	2486	2586	2486	2586	0.00
31/12/2008	€ / R On 16-March-09	11.00	Put	Currency Future	31	35	31	35	0.00
31/12/2008	€ / R On 16-March-09	14.20	Call	Currency Future	420	480	420	480	0.00
31/12/2008	€ / R On 16-March-09	14.20	Put	Currency Future	1166	1128	1166	1128	0.00
31/12/2008	€ / R On 16-March-09	15.80	Call	Currency Future	187	217	187	217	0.00
31/12/2008	€ / R On 16-March-09	15.80	Put	Currency Future	2532	2465	2532	2465	0.00
31/12/2008	€ / R On 16-March-09	16.60	Call	Currency Future	129	150	129	150	0.00
31/12/2008	€ / R On 16-March-09	16.60	Put	Currency Future	3274	3198	3274	3198	0.00
31/12/2008	€ / R On 12-June-09	13.90	Call	Currency Future	893	942	893	942	0.00
31/12/2008	€ / R On 12-June-09	13.90	Put	Currency Future	1107	1054	1107	1054	0.00
31/12/2008	€ / R On 16-March-09	10.30	Call	Currency Future	3173	3272	3173	3272	0.00
31/12/2008	€ / R On 16-March-09	10.30	Put	Currency Future	18	20	18	20	0.00
31/12/2008	€ / R On 16-March-09	11.10	Call	Currency Future	2389	2489	2389	2489	0.00
31/12/2008	€ / R On 16-March-09	11.10	Put	Currency Future	34	37	34	37	0.00
31/12/2008	€ / R On 16-March-09	14.30	Call	Currency Future	398	455	398	455	0.00
31/12/2008	€ / R On 16-March-09	14.30	Put	Currency Future	1243	1203	1243	1203	0.00
31/12/2008	€ / R On 16-March-09	15.10	Call	Currency Future	264	305	264	305	0.00
31/12/2008	€ / R On 16-March-09	15.10	Put	Currency Future	1910	1853	1910	1853	0.00
31/12/2008	€ / R On 16-March-09	15.90	Call	Currency Future	178	207	178	207	0.00
31/12/2008	€ / R On 16-March-09	15.90	Put	Currency Future	2624	2555	2624	2555	0.00
31/12/2008	€ / R On 16-March-09	16.70	Call	Currency Future	122	143	122	143	0.00
31/12/2008	€ / R On 16-March-09	16.70	Put	Currency Future	3367	3292	3367	3292	0.00
31/12/2008	€ / R On 16-March-09	10.00	Call	Currency Future	3466	3563	3466	3563	0.00
31/12/2008	€ / R On 16-March-09	10.00	Put	Currency Future	11	12	11	12	0.00
31/12/2008	€ / R On 16-March-09	10.80	Call	Currency Future	2682	2782	2682	2782	0.00
31/12/2008	€ / R On 16-March-09	10.80	Put	Currency Future	27	30	27	30	0.00
31/12/2008	€ / R On 16-March-09	12.40	Call	Currency Future	1228	1335	1228	1335	0.00
31/12/2008	€ / R On 16-March-09	12.40	Put	Currency Future	173	184	173	184	0.00
31/12/2008	€ / R On 16-March-09	14.80	Call	Currency Future	307	352	307	352	0.00
31/12/2008	€ / R On 16-March-09	14.80	Put	Currency Future	1652	1601	1652	1601	0.00
31/12/2008	€ / R On 16-March-09	16.40	Call	Currency Future	141	164	141	164	0.00
31/12/2008	€ / R On 16-March-09	16.40	Put	Currency Future	3086	3012	3086	3012	0.00
31/12/2008	€ / R On 16-March-09	10.35	Call	Currency Future	3124	3224	3124	3224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 16-March-09	10.35	Put	Currency Future	19	22	19	22	0.00
31/12/2008	€ / R On 16-March-09	11.15	Call	Currency Future	2341	2440	2341	2440	0.00
31/12/2008	€ / R On 16-March-09	11.15	Put	Currency Future	36	39	36	39	0.00
31/12/2008	€ / R On 16-March-09	14.35	Call	Currency Future	388	443	388	443	0.00
31/12/2008	€ / R On 16-March-09	14.35	Put	Currency Future	1283	1242	1283	1242	0.00
31/12/2008	€ / R On 16-March-09	15.15	Call	Currency Future	258	298	258	298	0.00
31/12/2008	€ / R On 16-March-09	15.15	Put	Currency Future	1953	1896	1953	1896	0.00
31/12/2008	€ / R On 16-March-09	15.95	Call	Currency Future	174	202	174	202	0.00
31/12/2008	€ / R On 16-March-09	15.95	Put	Currency Future	2669	2601	2669	2601	0.00
31/12/2008	€ / R On 16-March-09	16.75	Call	Currency Future	117	140	117	140	0.00
31/12/2008	€ / R On 16-March-09	16.75	Put	Currency Future	3412	3339	3412	3339	0.00
31/12/2008	€ / R On 12-June-09	14.05	Call	Currency Future	843	889	843	889	0.00
31/12/2008	€ / R On 12-June-09	14.05	Put	Currency Future	1208	1152	1208	1152	0.00
31/12/2008	€ / R On 12-June-09	14.15	Call	Currency Future	808	856	808	856	0.00
31/12/2008	€ / R On 12-June-09	14.15	Put	Currency Future	1273	1219	1273	1219	0.00
31/12/2008	€ / R On 16-March-09	10.45	Call	Currency Future	3025	3125	3025	3125	0.00
31/12/2008	€ / R On 16-March-09	10.45	Put	Currency Future	20	24	20	24	0.00
31/12/2008	€ / R On 16-March-09	11.25	Call	Currency Future	2244	2345	2244	2345	0.00
31/12/2008	€ / R On 16-March-09	11.25	Put	Currency Future	39	43	39	43	0.00
31/12/2008	€ / R On 16-March-09	16.05	Call	Currency Future	166	193	166	193	0.00
31/12/2008	€ / R On 16-March-09	16.05	Put	Currency Future	2761	2691	2761	2691	0.00
31/12/2008	€ / R On 16-March-09	16.85	Call	Currency Future	109	131	109	131	0.00
31/12/2008	€ / R On 16-March-09	16.85	Put	Currency Future	3504	3429	3504	3429	0.00
31/12/2008	€ / R On 12-June-09	13.65	Call	Currency Future	983	1037	983	1037	0.00
31/12/2008	€ / R On 12-June-09	13.65	Put	Currency Future	948	900	948	900	0.00
31/12/2008	€ / R On 16-March-09	10.40	Call	Currency Future	3074	3175	3074	3175	0.00
31/12/2008	€ / R On 16-March-09	10.40	Put	Currency Future	20	23	20	23	0.00
31/12/2008	€ / R On 16-March-09	11.20	Call	Currency Future	2292	2392	2292	2392	0.00
31/12/2008	€ / R On 16-March-09	11.20	Put	Currency Future	37	41	37	41	0.00
31/12/2008	€ / R On 16-March-09	15.20	Call	Currency Future	251	290	251	290	0.00
31/12/2008	€ / R On 16-March-09	15.20	Put	Currency Future	1996	1939	1996	1939	0.00
31/12/2008	€ / R On 16-March-09	16.00	Call	Currency Future	170	198	170	198	0.00
31/12/2008	€ / R On 16-March-09	16.00	Put	Currency Future	2715	2646	2715	2646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 16-March-09	10.10	Call	Currency Future	3368	3466	3368	3466	0.00
31/12/2008	€ / R On 16-March-09	10.10	Put	Currency Future	13	14	13	14	0.00
31/12/2008	€ / R On 16-March-09	10.05	Call	Currency Future	3417	3515	3417	3515	0.00
31/12/2008	€ / R On 16-March-09	10.05	Put	Currency Future	12	13	12	13	0.00
31/12/2008	€ / R On 16-March-09	10.85	Call	Currency Future	2633	2733	2633	2733	0.00
31/12/2008	€ / R On 16-March-09	10.85	Put	Currency Future	28	31	28	31	0.00
31/12/2008	€ / R On 16-March-09	14.85	Call	Currency Future	299	344	299	344	0.00
31/12/2008	€ / R On 16-March-09	14.85	Put	Currency Future	1694	1642	1694	1642	0.00
31/12/2008	€ / R On 16-March-09	15.65	Call	Currency Future	201	233	201	233	0.00
31/12/2008	€ / R On 16-March-09	15.65	Put	Currency Future	2396	2331	2396	2331	0.00
31/12/2008	€ / R On 12-June-09	13.15	Call	Currency Future	1204	1276	1204	1276	0.00
31/12/2008	€ / R On 12-June-09	13.15	Put	Currency Future	669	638	669	638	0.00
31/12/2008	€ / R On 16-March-09	10.25	Call	Currency Future	3222	3320	3222	3320	0.00
31/12/2008	€ / R On 16-March-09	10.25	Put	Currency Future	17	19	17	19	0.00
31/12/2008	€ / R On 16-March-09	11.05	Call	Currency Future	2438	2538	2438	2538	0.00
31/12/2008	€ / R On 16-March-09	11.05	Put	Currency Future	33	36	33	36	0.00
31/12/2008	€ / R On 16-March-09	14.25	Call	Currency Future	409	467	409	467	0.00
31/12/2008	€ / R On 16-March-09	14.25	Put	Currency Future	1204	1166	1204	1166	0.00
31/12/2008	€ / R On 16-March-09	15.05	Call	Currency Future	271	312	271	312	0.00
31/12/2008	€ / R On 16-March-09	15.05	Put	Currency Future	1867	1810	1867	1810	0.00
31/12/2008	€ / R On 16-March-09	15.85	Call	Currency Future	183	212	183	212	0.00
31/12/2008	€ / R On 16-March-09	15.85	Put	Currency Future	2578	2510	2578	2510	0.00
31/12/2008	€ / R On 16-March-09	16.65	Call	Currency Future	126	147	126	147	0.00
31/12/2008	€ / R On 16-March-09	16.65	Put	Currency Future	3321	3245	3321	3245	0.00
31/12/2008	€ / R On 16-March-09	17.10	Call	Currency Future	91	110	91	110	0.00
31/12/2008	€ / R On 16-March-09	17.10	Put	Currency Future	3736	3659	3736	3659	0.00
31/12/2008	€ / R On 16-March-09	10.90	Call	Currency Future	2584	2684	2584	2684	0.00
31/12/2008	€ / R On 16-March-09	10.90	Put	Currency Future	29	32	29	32	0.00
31/12/2008	€ / R On 16-March-09	13.30	Call	Currency Future	708	795	708	795	0.00
31/12/2008	€ / R On 16-March-09	13.30	Put	Currency Future	553	543	553	543	0.00
31/12/2008	€ / R On 16-March-09	13.65	Call	Currency Future	574	650	574	650	0.00
31/12/2008	€ / R On 16-March-09	13.65	Put	Currency Future	769	748	769	748	0.00
31/12/2008	€ / R On 16-March-09	16.85	Call	Currency Future	109	131	109	131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 16-March-09	16.85	Put	Currency Future	3504	3429	3504	3429	0.00
31/12/2008	€ / R On 16-March-09	17.65	Call	Currency Future	60	75	60	75	0.00
31/12/2008	€ / R On 16-March-09	17.65	Put	Currency Future	4255	4173	4255	4173	0.00
31/12/2008	€ / R On 16-March-09	17.60	Call	Currency Future	63	77	63	77	0.00
31/12/2008	€ / R On 16-March-09	17.60	Put	Currency Future	4208	4126	4208	4126	0.00
31/12/2008	€ / R On 16-March-09	10.65	Call	Currency Future	2829	2929	2829	2929	0.00
31/12/2008	€ / R On 16-March-09	10.65	Put	Currency Future	24	27	24	27	0.00
31/12/2008	€ / R On 16-March-09	11.45	Call	Currency Future	2051	2155	2051	2155	0.00
31/12/2008	€ / R On 16-March-09	11.45	Put	Currency Future	46	54	46	54	0.00
31/12/2008	€ / R On 16-March-09	13.05	Call	Currency Future	825	918	825	918	0.00
31/12/2008	€ / R On 16-March-09	13.05	Put	Currency Future	420	417	420	417	0.00
31/12/2008	€ / R On 16-March-09	15.45	Call	Currency Future	222	256	222	256	0.00
31/12/2008	€ / R On 16-March-09	15.45	Put	Currency Future	2217	2155	2217	2155	0.00
31/12/2008	€ / R On 16-March-09	17.05	Call	Currency Future	94	114	94	114	0.00
31/12/2008	€ / R On 16-March-09	17.05	Put	Currency Future	3689	3612	3689	3612	0.00
31/12/2008	€ / R On 12-June-09	13.70	Call	Currency Future	964	1018	964	1018	0.00
31/12/2008	€ / R On 12-June-09	13.70	Put	Currency Future	979	930	979	930	0.00
31/12/2008	€ / R On 12-June-09	14.20	Call	Currency Future	789	841	789	841	0.00
31/12/2008	€ / R On 12-June-09	14.20	Put	Currency Future	1303	1253	1303	1253	0.00
31/12/2008	€ / R On 16-March-09	10.55	Call	Currency Future	2927	3027	2927	3027	0.00
31/12/2008	€ / R On 16-March-09	10.55	Put	Currency Future	22	25	22	25	0.00
31/12/2008	€ / R On 16-March-09	11.35	Call	Currency Future	2147	2250	2147	2250	0.00
31/12/2008	€ / R On 16-March-09	11.35	Put	Currency Future	42	48	42	48	0.00
31/12/2008	€ / R On 16-March-09	15.35	Call	Currency Future	233	269	233	269	0.00
31/12/2008	€ / R On 16-March-09	15.35	Put	Currency Future	2128	2068	2128	2068	0.00
31/12/2008	€ / R On 16-March-09	16.15	Call	Currency Future	158	184	158	184	0.00
31/12/2008	€ / R On 16-March-09	16.15	Put	Currency Future	2853	2782	2853	2782	0.00
31/12/2008	€ / R On 14-September-09	13.80	Call	Currency Future	1267	1320	1267	1320	0.00
31/12/2008	€ / R On 14-September-09	13.80	Put	Currency Future	1177	1122	1177	1122	0.00
31/12/2008	€ / R On 14-September-09	13.90	Call	Currency Future	1230	1280	1230	1280	0.00
31/12/2008	€ / R On 14-September-09	13.90	Put	Currency Future	1240	1183	1240	1183	0.00
31/12/2008	€ / R On 14-September-09	14.10	Call	Currency Future	1159	1205	1159	1205	0.00
31/12/2008	€ / R On 14-September-09	14.10	Put	Currency Future	1368	1308	1368	1308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	€ / R On 14-September-09	14.30	Call	Currency Future	1093	1136	1093	1136	0.00
31/12/2008	€ / R On 14-September-09	14.30	Put	Currency Future	1503	1439	1503	1439	0.00
31/12/2008	€ / R On 14-September-09	14.40	Call	Currency Future	1053	1104	1053	1104	0.00
31/12/2008	€ / R On 14-September-09	14.40	Put	Currency Future	1563	1506	1563	1506	0.00
31/12/2008	€ / R On 14-September-09	14.50	Call	Currency Future	1014	1064	1014	1064	0.00
31/12/2008	€ / R On 14-September-09	14.50	Put	Currency Future	1624	1566	1624	1566	0.00
31/12/2008	€ / R On 14-September-09	14.60	Call	Currency Future	977	1025	977	1025	0.00
31/12/2008	€ / R On 14-September-09	14.60	Put	Currency Future	1687	1627	1687	1627	0.00
31/12/2008	€ / R On 14-September-09	13.60	Call	Currency Future	1348	0	1348	0	0.00
31/12/2008	€ / R On 14-September-09	13.60	Put	Currency Future	1058	0	1058	0	0.00
31/12/2008	€ / R On 14-September-09	13.70	Call	Currency Future	1307	0	1307	0	0.00
31/12/2008	€ / R On 14-September-09	13.70	Put	Currency Future	1117	0	1117	0	0.00
31/12/2008	€ / R On 14-September-09	13.80	Call	Currency Future	1267	0	1267	0	0.00
31/12/2008	€ / R On 14-September-09	13.80	Put	Currency Future	1177	0	1177	0	0.00
31/12/2008	€ / R On 14-September-09	13.90	Call	Currency Future	1230	0	1230	0	0.00
31/12/2008	€ / R On 14-September-09	13.90	Put	Currency Future	1240	0	1240	0	0.00
31/12/2008	€ / R On 14-September-09	14.30	Call	Currency Future	1093	0	1093	0	0.00
31/12/2008	€ / R On 14-September-09	14.30	Put	Currency Future	1503	0	1503	0	0.00
31/12/2008	€ / R On 14-September-09	14.40	Call	Currency Future	1053	0	1053	0	0.00
31/12/2008	€ / R On 14-September-09	14.40	Put	Currency Future	1563	0	1563	0	0.00
31/12/2008	ALBI On 05-February-09			Index Future	305.1200	305.5270	305.1210	305.5270	601.00
31/12/2008	ALBI On 07-May-09			Index Future	313.5100	313.9240	313.5060	313.9240	0.00
31/12/2008	ALBI On 06-August-09			Index Future	320.6700	320.9050	320.6660	320.9050	0.00
31/12/2008	CRD1 On 05-February-09			Index Future	125.6200	125.7390	125.6160	125.7390	0.00
31/12/2008	CRD1 On 07-May-09			Index Future	129.0300	129.1540	129.0300	129.1540	0.00
31/12/2008	CRD1 On 06-August-09			Index Future	132.1400	132.2620	132.1420	132.2620	2.00
31/12/2008	GOVI On 05-February-09			jGovi	306.3400	306.7430	306.3435	306.7430	507.00
31/12/2008	GOVI On 07-May-09			jGovi	314.6700	315.0745	314.6700	315.0745	0.00
31/12/2008	GOVI On 06-August-09			jGovi	322.2600	322.6560	322.2575	322.6560	0.00
31/12/2008	ILBI On 05-February-09			Index Future	337.9900	338.0110	337.9880	338.0110	2.00
31/12/2008	ILBI On 07-May-09			Index Future	347.8800	347.9060	347.8840	347.9060	0.00
31/12/2008	J153 On 31-August-10			jSwap	9.1400	9.1380	0.0302	0.0302	0.00
31/12/2008	J157 On 15-September-15			jSwap	8.1200	8.1430	0.0612	0.0598	0.00

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31/12/2008	J186 On 21-December-26			jSwap	7.1500	7.1900	0.0341	0.0303	0.00
31/12/2008	J201 On 22-December-14			jSwap	7.9400	7.9590	0.0204	0.0214	0.00
31/12/2008	J203 On 15-September-17			jSwap	8.0100	8.0300	0.0330	0.0344	0.00
31/12/2008	J204 On 21-December-18			jSwap	7.7800	7.7870	0.0194	0.0196	0.00
31/12/2008	J207 On 15-January-20			jSwap	8.0000	7.9940	0.0002	0.0005	0.00
31/12/2008	JBAR On 21-December-05			jBar	11.4300	11.4250	11.4250	11.4250	0.00
31/12/2008	JFRA On 05-February-09			jFra	10.8400	10.8560	0.0263	0.0263	0.00
31/12/2008	JFRA On 07-May-09			jFra	8.9100	8.9050	0.0217	0.0217	0.00
31/12/2008	JFRA On 06-August-09			jFra	7.3800	7.3640	0.0181	0.0180	0.00
31/12/2008	JFRA On 05-November-09			jFra	7.1300	7.1000	0.0175	0.0174	0.00
31/12/2008	JN02 On 05-February-09			jNote	7.9900	7.9810	0.1452	0.1452	0.00
31/12/2008	JN02 On 07-May-09			jNote	7.5400	7.5420	0.1383	0.1383	0.00
31/12/2008	JN02 On 06-August-09			jNote	7.3600	7.3670	0.1354	0.1356	0.00
31/12/2008	JN05 On 05-February-09			jNote	7.7900	7.8170	0.3194	0.3203	0.00
31/12/2008	JN05 On 07-May-09			jNote	7.6000	7.6250	0.3130	0.3139	0.00
31/12/2008	JN05 On 06-August-09			jNote	7.5200	7.5470	0.3118	0.3127	0.00
31/12/2008	JN10 On 05-February-09			jNote	7.6400	7.6410	0.5282	0.5282	0.00
31/12/2008	JN10 On 07-May-09			jNote	7.5100	7.5120	0.5227	0.5229	0.00
31/12/2008	JN10 On 06-August-09			jNote	7.4400	7.4490	0.5201	0.5203	0.00
31/12/2008	JROD On 30-January-09			jRod	11.5600	11.5590	0.0094	0.0091	0.00
31/12/2008	JROD On 27-February-09			jRod	11.4800	11.4850	0.0091	0.0088	0.00
31/12/2008	JROD On 31-March-09			jRod	11.4300	11.5570	0.0088	0.0178	0.00
31/12/2008	JROD On 30-April-09			jRod	11.3700	11.3700	0.0170	0.0167	0.00
31/12/2008	JROD On 29-May-09			jRod	11.1000	11.0910	0.0156	0.0153	0.00
31/12/2008	JROD On 30-June-09			jRod	10.7400	11.0650	0.0138	0.0227	0.00
31/12/2008	JROD On 31-December-08			jRod	11.1500	11.6850	11.1500	11.6850	0.00
31/12/2008	OTH1 On 05-February-09			Index Future	298.0400	298.5070	298.0430	298.5070	0.00
31/12/2008	OTH1 On 07-May-09			Index Future	306.1400	306.6150	306.1440	306.6150	0.00
31/12/2008	OTH1 On 06-August-09			Index Future	313.5300	313.9920	313.5260	313.9920	3.00
31/12/2008	R153 On 05-February-09			Bond Future	7.0300	7.0010	114.4620	114.5109	5,314.00
31/12/2008	R153 On 07-May-09			Bond Future	6.3600	6.3260	110.7253	110.7697	0.00
31/12/2008	R153 On 06-August-09			Bond Future	5.6400	5.6050	113.2333	113.2716	0.00
31/12/2008	R153 On 05-February-09	10.00	Call	Option on Bond Future	4412	4461	4412	4461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	R153 On 05-February-09	10.00	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R153 On 07-May-09	9.25	Call	Option on Bond Future	3881	3923	3881	3923	0.00
31/12/2008	R153 On 07-May-09	9.25	Put	Option on Bond Future	201	198	201	198	0.00
31/12/2008	R153 On 06-August-09	9.75	Call	Option on Bond Future	4826	4859	4826	4859	0.00
31/12/2008	R153 On 06-August-09	9.75	Put	Option on Bond Future	582	577	582	577	0.00
31/12/2008	R153 On 06-August-09	10.00	Call	Option on Bond Future	5025	5058	5025	5058	0.00
31/12/2008	R153 On 06-August-09	10.00	Put	Option on Bond Future	532	527	532	527	0.00
31/12/2008	R157 On 05-February-09			Bond Future	7.1300	7.1130	138.5426	138.6488	16,509.00
31/12/2008	R157 On 07-May-09			Bond Future	6.9600	6.9410	135.2005	135.2979	1,727.00
31/12/2008	R157 On 06-August-09			Bond Future	6.8300	6.8170	138.2607	138.3551	5,000.00
31/12/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	6978	7086	6978	7086	850.00
31/12/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	221	223	221	223	0.00
31/12/2008	R157 On 07-May-09	7.25	Call	Option on Bond Future	4679	4751	4679	4751	386.00
31/12/2008	R157 On 07-May-09	7.25	Put	Option on Bond Future	2912	2886	2912	2886	0.00
31/12/2008	R157 On 06-August-09	9.25	Call	Option on Bond Future	13327	13421	13327	13421	0.00
31/12/2008	R157 On 06-August-09	9.25	Put	Option on Bond Future	7	7	7	7	0.00
31/12/2008	R157 On 07-May-09	6.50	Call	Option on Bond Future	2503	2556	2503	2556	0.00
31/12/2008	R157 On 07-May-09	6.50	Put	Option on Bond Future	5321	5276	5321	5276	0.00
31/12/2008	R157 On 07-May-09	9.00	Call	Option on Bond Future	12188	12282	12188	12282	0.00
31/12/2008	R157 On 07-May-09	9.00	Put	Option on Bond Future	475	472	475	472	0.00
31/12/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	9689	9797	9689	9797	600.00
31/12/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	60	61	60	61	0.00
31/12/2008	R157 On 05-February-09	10.00	Call	Option on Bond Future	16446	16552	16446	16552	0.00
31/12/2008	R157 On 05-February-09	10.00	Put	Option on Bond Future	1	1	1	1	0.00
31/12/2008	R157 On 05-February-09	9.25	Call	Option on Bond Future	12430	12537	12430	12537	0.00
31/12/2008	R157 On 05-February-09	9.25	Put	Option on Bond Future	14	14	14	14	850.00
31/12/2008	R157 On 05-February-09	9.50	Call	Option on Bond Future	13786	13892	13786	13892	600.00
31/12/2008	R157 On 05-February-09	9.50	Put	Option on Bond Future	6	6	6	6	0.00
31/12/2008	R186 On 05-February-09			Bond Future	7.1100	7.0990	135.4041	135.5784	5,325.00
31/12/2008	R186 On 07-May-09			Bond Future	7.0100	6.9920	139.1322	139.2950	0.00
31/12/2008	R186 On 06-August-09			Bond Future	6.9400	6.9250	137.0993	137.2619	2,500.00
31/12/2008	R186 On 05-February-09	9.25	Call	Option on Bond Future	23168	23345	23168	23345	0.00
31/12/2008	R186 On 05-February-09	9.25	Put	Option on Bond Future	37	39	37	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	R186 On 07-May-09	6.50	Call	Option on Bond Future	5217	5312	5217	5312	97.00
31/12/2008	R186 On 07-May-09	6.50	Put	Option on Bond Future	11755	11688	11755	11688	0.00
31/12/2008	R186 On 06-August-09	9.00	Call	Option on Bond Future	25518	25670	25518	25670	0.00
31/12/2008	R186 On 06-August-09	9.00	Put	Option on Bond Future	2938	2928	2938	2928	0.00
31/12/2008	R186 On 07-May-09	8.00	Call	Option on Bond Future	14921	15068	14921	15068	2,500.00
31/12/2008	R186 On 07-May-09	8.00	Put	Option on Bond Future	3266	3250	3266	3250	0.00
31/12/2008	R186 On 07-May-09	9.00	Call	Option on Bond Future	23139	23299	23139	23299	0.00
31/12/2008	R186 On 07-May-09	9.00	Put	Option on Bond Future	1213	1211	1213	1211	0.00
31/12/2008	R196 On 05-February-09			Bond Future	11.3800	11.3660	104.4142	104.4147	0.00
31/12/2008	R196 On 07-May-09			Bond Future	11.4200	11.3480	101.5024	101.5249	0.00
31/12/2008	R196 On 05-February-09	10.75	Call	Option on Bond Future	638	648	638	648	0.00
31/12/2008	R196 On 05-February-09	10.75	Put	Option on Bond Future	670	679	670	679	0.00
31/12/2008	R196 On 07-May-09	11.00	Call	Option on Bond Future	62	70	62	70	0.00
31/12/2008	R196 On 07-May-09	11.00	Put	Option on Bond Future	187	173	187	173	0.00
31/12/2008	R201 On 05-February-09			Bond Future	7.1700	7.1490	108.6780	108.7669	2.00
31/12/2008	R201 On 07-May-09			Bond Future	6.9500	6.9280	111.6654	111.7520	0.00
31/12/2008	R201 On 06-August-09			Bond Future	6.8000	6.7800	109.8728	109.9568	0.00
31/12/2008	R201 On 05-February-09	9.25	Call	Option on Bond Future	9695	9784	9695	9784	0.00
31/12/2008	R201 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R201 On 07-May-09	9.25	Call	Option on Bond Future	10420	10507	10420	10507	0.00
31/12/2008	R201 On 07-May-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R201 On 06-August-09	9.25	Call	Option on Bond Future	10730	10814	10730	10814	0.00
31/12/2008	R201 On 06-August-09	9.25	Put	Option on Bond Future	5	5	5	5	0.00
31/12/2008	R203 On 05-February-09			Bond Future	7.2400	7.2250	109.7334	109.8386	38.00
31/12/2008	R203 On 07-May-09			Bond Future	7.0800	7.0660	108.5551	108.6527	0.00
31/12/2008	R203 On 06-August-09			Bond Future	6.9800	6.9620	111.1232	111.2193	0.00
31/12/2008	R203 On 05-February-09	9.25	Call	Option on Bond Future	12214	12319	12214	12319	0.00
31/12/2008	R203 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R203 On 07-May-09	9.00	Call	Option on Bond Future	11610	11707	11610	11707	0.00
31/12/2008	R203 On 07-May-09	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R203 On 06-August-09	9.25	Call	Option on Bond Future	13385	13481	13385	13481	0.00
31/12/2008	R203 On 06-August-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R204 On 05-February-09			Bond Future	7.2500	7.2330	106.3399	106.4479	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	R204 On 07-May-09			Bond Future	7.1100	7.0910	109.2586	109.3659	0.00
31/12/2008	R204 On 06-August-09			Bond Future	7.0200	7.0010	107.7915	107.8975	0.00
31/12/2008	R204 On 05-February-09	9.25	Call	Option on Bond Future	13210	13318	13210	13318	0.00
31/12/2008	R204 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R204 On 07-May-09	9.00	Call	Option on Bond Future	12496	12603	12496	12603	0.00
31/12/2008	R204 On 07-May-09	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R204 On 06-August-09	9.25	Call	Option on Bond Future	14389	14495	14389	14495	0.00
31/12/2008	R204 On 06-August-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R206 On 05-February-09			Bond Future	7.1800	7.1560	101.8558	101.9383	1,730.00
31/12/2008	R206 On 07-May-09			Bond Future	6.9300	6.9090	104.6536	104.7375	0.00
31/12/2008	R206 On 06-August-09			Bond Future	6.7600	6.7390	103.3596	103.4325	0.00
31/12/2008	R206 On 05-February-09	9.25	Call	Option on Bond Future	8130	8213	8130	8213	0.00
31/12/2008	R206 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R206 On 07-May-09	9.00	Call	Option on Bond Future	7877	7961	7877	7961	0.00
31/12/2008	R206 On 07-May-09	9.00	Put	Option on Bond Future	4	4	4	4	0.00
31/12/2008	R206 On 06-August-09	9.25	Call	Option on Bond Future	9049	9121	9049	9121	0.00
31/12/2008	R206 On 06-August-09	9.25	Put	Option on Bond Future	11	11	11	11	0.00
31/12/2008	R207 On 05-February-09			Bond Future	7.2900	7.2790	100.1853	100.2968	0.00
31/12/2008	R207 On 07-May-09			Bond Future	7.1700	7.1520	102.9407	103.0518	0.00
31/12/2008	R207 On 06-August-09			Bond Future	7.0900	7.0730	101.7233	101.8334	0.00
31/12/2008	R207 On 05-February-09	9.25	Call	Option on Bond Future	13247	13359	13247	13359	0.00
31/12/2008	R207 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R207 On 07-May-09	9.00	Call	Option on Bond Future	12464	12575	12464	12575	0.00
31/12/2008	R207 On 07-May-09	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R207 On 06-August-09	9.25	Call	Option on Bond Future	14380	14490	14380	14490	0.00
31/12/2008	R207 On 06-August-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R208 On 05-February-09			Bond Future	7.3200	7.3130	97.8912	97.9761	0.00
31/12/2008	R208 On 07-May-09			Bond Future	7.2100	7.1960	97.1564	97.2413	0.00
31/12/2008	R208 On 06-August-09			Bond Future	7.1400	7.1350	99.3818	99.4507	0.00
31/12/2008	R208 On 05-February-09	8.75	Call	Option on Bond Future	10211	10296	10211	10296	0.00
31/12/2008	R208 On 05-February-09	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R208 On 07-May-09	8.75	Call	Option on Bond Future	10992	11077	10992	11077	0.00
31/12/2008	R208 On 07-May-09	8.75	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	R208 On 06-August-09	9.25	Call	Option on Bond Future	14514	14582	14514	14582	0.00
31/12/2008	R208 On 06-August-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R209 On 05-February-09			Bond Future	6.7400	6.7190	96.1831	96.4549	5,545.00
31/12/2008	R209 On 07-May-09			Bond Future	6.6600	6.6320	95.6695	95.9451	0.00
31/12/2008	R209 On 06-August-09			Bond Future	6.6000	6.5760	97.9280	98.2057	0.00
31/12/2008	R209 On 05-February-09	9.00	Call	Option on Bond Future	21665	21937	21665	21937	0.00
31/12/2008	R209 On 05-February-09	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R209 On 07-May-09	9.00	Call	Option on Bond Future	22654	22930	22654	22930	0.00
31/12/2008	R209 On 07-May-09	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	R209 On 06-August-09	8.75	Call	Option on Bond Future	21305	21582	21305	21582	0.00
31/12/2008	R209 On 06-August-09	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/12/2008	TRT1 On 05-February-09			Index Future	302.4800	302.8760	302.4800	302.8760	0.00
31/12/2008	TRT1 On 07-May-09			Index Future	310.7000	311.1020	310.7010	311.1020	0.00
31/12/2008	TRT1 On 06-August-09			Index Future	318.1900	318.5880	318.1930	318.5880	100.00
31/12/2008	ZAAD On 16-March-09			Currency Future	6.5800	6.5891	6.5806	6.5891	8,550.00
31/12/2008	ZAAD On 12-June-09			Currency Future	6.6800	6.6865	6.6768	6.6865	820.00
31/12/2008	ZAAD On 14-September-09			Currency Future	6.7600	6.7728	6.7556	6.7728	0.00
31/12/2008	ZAAD On 16-March-09	6.60	Call	Currency Future	264	280	264	280	0.00
31/12/2008	ZAAD On 16-March-09	6.60	Put	Currency Future	283	290	283	290	0.00
31/12/2008	ZAAD On 12-June-09	6.70	Call	Currency Future	404	411	404	411	0.00
31/12/2008	ZAAD On 12-June-09	6.70	Put	Currency Future	427	424	427	424	0.00
31/12/2008	ZAAD On 14-September-09	6.75	Call	Currency Future	529	539	529	539	0.00
31/12/2008	ZAAD On 14-September-09	6.75	Put	Currency Future	524	516	524	516	0.00
31/12/2008	ZAAD On 16-March-09	6.65	Call	Currency Future	246	262	246	262	0.00
31/12/2008	ZAAD On 16-March-09	6.65	Put	Currency Future	316	323	316	323	0.00
31/12/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	386	393	386	393	0.00
31/12/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	460	456	460	456	0.00
31/12/2008	ZAAD On 14-September-09	6.85	Call	Currency Future	494	503	494	503	0.00
31/12/2008	ZAAD On 14-September-09	6.85	Put	Currency Future	589	580	589	580	0.00
31/12/2008	ZAAD On 16-March-09	6.70	Call	Currency Future	230	245	230	245	0.00
31/12/2008	ZAAD On 16-March-09	6.70	Put	Currency Future	350	356	350	356	0.00
31/12/2008	ZAAD On 12-June-09	6.80	Call	Currency Future	370	376	370	376	0.00
31/12/2008	ZAAD On 12-June-09	6.80	Put	Currency Future	493	489	493	489	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 14-September-09	6.90	Call	Currency Future	478	486	478	486	0.00
31/12/2008	ZAAD On 14-September-09	6.90	Put	Currency Future	622	613	622	613	0.00
31/12/2008	ZAAD On 16-March-09	6.70	Call	Currency Future	230	245	230	245	0.00
31/12/2008	ZAAD On 16-March-09	6.70	Put	Currency Future	350	356	350	356	0.00
31/12/2008	ZAAD On 12-June-09	6.80	Call	Currency Future	370	376	370	376	0.00
31/12/2008	ZAAD On 12-June-09	6.80	Put	Currency Future	493	489	493	489	0.00
31/12/2008	ZAAD On 16-March-09	6.80	Call	Currency Future	202	216	202	216	0.00
31/12/2008	ZAAD On 16-March-09	6.80	Put	Currency Future	422	427	422	427	0.00
31/12/2008	ZAAD On 12-June-09	6.90	Call	Currency Future	340	345	340	345	0.00
31/12/2008	ZAAD On 12-June-09	6.90	Put	Currency Future	563	559	563	559	0.00
31/12/2008	ZAAD On 14-September-09	7.10	Call	Currency Future	419	427	419	427	0.00
31/12/2008	ZAAD On 14-September-09	7.10	Put	Currency Future	764	754	764	754	0.00
31/12/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	158	170	158	170	0.00
31/12/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	578	581	578	581	0.00
31/12/2008	ZAAD On 12-June-09	7.10	Call	Currency Future	283	293	283	293	0.00
31/12/2008	ZAAD On 12-June-09	7.10	Put	Currency Future	707	707	707	707	0.00
31/12/2008	ZAAD On 16-March-09	7.05	Call	Currency Future	145	156	145	156	0.00
31/12/2008	ZAAD On 16-March-09	7.05	Put	Currency Future	614	617	614	617	0.00
31/12/2008	ZAAD On 12-June-09	7.15	Call	Currency Future	267	277	267	277	0.00
31/12/2008	ZAAD On 12-June-09	7.15	Put	Currency Future	741	740	741	740	0.00
31/12/2008	ZAAD On 16-March-09	6.95	Call	Currency Future	168	180	168	180	0.00
31/12/2008	ZAAD On 16-March-09	6.95	Put	Currency Future	537	541	537	541	0.00
31/12/2008	ZAAD On 12-June-09	7.05	Call	Currency Future	300	305	300	305	0.00
31/12/2008	ZAAD On 12-June-09	7.05	Put	Currency Future	673	669	673	669	0.00
31/12/2008	ZAAD On 16-March-09	6.85	Call	Currency Future	190	203	190	203	0.00
31/12/2008	ZAAD On 16-March-09	6.85	Put	Currency Future	459	464	459	464	0.00
31/12/2008	ZAAD On 12-June-09	6.95	Call	Currency Future	326	331	326	331	0.00
31/12/2008	ZAAD On 12-June-09	6.95	Put	Currency Future	599	595	599	595	0.00
31/12/2008	ZAAD On 16-March-09	6.80	Call	Currency Future	202	216	202	216	0.00
31/12/2008	ZAAD On 16-March-09	6.80	Put	Currency Future	422	427	422	427	0.00
31/12/2008	ZAAD On 12-June-09	6.90	Call	Currency Future	340	345	340	345	0.00
31/12/2008	ZAAD On 12-June-09	6.90	Put	Currency Future	563	559	563	559	0.00
31/12/2008	ZAAD On 16-March-09	6.75	Call	Currency Future	216	230	216	230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 16-March-09	6.75	Put	Currency Future	385	391	385	391	0.00
31/12/2008	ZAAD On 12-June-09	6.85	Call	Currency Future	354	360	354	360	0.00
31/12/2008	ZAAD On 12-June-09	6.85	Put	Currency Future	527	524	527	524	0.00
31/12/2008	ZAAD On 12-June-09	6.85	Call	Currency Future	354	360	354	360	0.00
31/12/2008	ZAAD On 12-June-09	6.85	Put	Currency Future	527	524	527	524	0.00
31/12/2008	ZAAD On 12-June-09	6.95	Call	Currency Future	326	331	326	331	0.00
31/12/2008	ZAAD On 12-June-09	6.95	Put	Currency Future	599	595	599	595	0.00
31/12/2008	ZAAD On 16-March-09	6.60	Call	Currency Future	264	280	264	280	0.00
31/12/2008	ZAAD On 16-March-09	6.60	Put	Currency Future	283	290	283	290	0.00
31/12/2008	ZAAD On 12-June-09	6.70	Call	Currency Future	404	411	404	411	0.00
31/12/2008	ZAAD On 12-June-09	6.70	Put	Currency Future	427	424	427	424	0.00
31/12/2008	ZAAD On 16-March-09	6.50	Call	Currency Future	302	319	302	319	0.00
31/12/2008	ZAAD On 16-March-09	6.50	Put	Currency Future	222	230	222	230	0.00
31/12/2008	ZAAD On 12-June-09	6.60	Call	Currency Future	441	449	441	449	0.00
31/12/2008	ZAAD On 12-June-09	6.60	Put	Currency Future	365	362	365	362	0.00
31/12/2008	ZAAD On 16-March-09	6.90	Call	Currency Future	178	191	178	191	0.00
31/12/2008	ZAAD On 16-March-09	6.90	Put	Currency Future	498	502	498	502	0.00
31/12/2008	ZAAD On 16-March-09	6.95	Call	Currency Future	168	180	168	180	0.00
31/12/2008	ZAAD On 16-March-09	6.95	Put	Currency Future	537	541	537	541	0.00
31/12/2008	ZAAD On 12-June-09	7.05	Call	Currency Future	300	305	300	305	0.00
31/12/2008	ZAAD On 12-June-09	7.05	Put	Currency Future	673	669	673	669	0.00
31/12/2008	ZAAD On 16-March-09	6.90	Call	Currency Future	178	191	178	191	0.00
31/12/2008	ZAAD On 16-March-09	6.90	Put	Currency Future	498	502	498	502	0.00
31/12/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	313	318	313	318	0.00
31/12/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	636	631	636	631	0.00
31/12/2008	ZAAD On 12-June-09	7.15	Call	Currency Future	267	277	267	277	0.00
31/12/2008	ZAAD On 12-June-09	7.15	Put	Currency Future	741	740	741	740	0.00
31/12/2008	ZAAD On 16-March-09	7.65	Call	Currency Future	43	49	43	49	0.00
31/12/2008	ZAAD On 16-March-09	7.65	Put	Currency Future	1113	1110	1113	1110	0.00
31/12/2008	ZAAD On 12-June-09	7.80	Call	Currency Future	118	125	118	125	0.00
31/12/2008	ZAAD On 12-June-09	7.80	Put	Currency Future	1242	1238	1242	1238	0.00
31/12/2008	ZAAD On 16-March-09	7.80	Call	Currency Future	31	36	31	36	0.00
31/12/2008	ZAAD On 16-March-09	7.80	Put	Currency Future	1250	1247	1250	1247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 12-June-09	7.90	Call	Currency Future	104	109	104	109	0.00
31/12/2008	ZAAD On 12-June-09	7.90	Put	Currency Future	1327	1323	1327	1323	0.00
31/12/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	60	67	60	67	0.00
31/12/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	979	978	979	978	0.00
31/12/2008	ZAAD On 12-June-09	7.60	Call	Currency Future	154	161	154	161	0.00
31/12/2008	ZAAD On 12-June-09	7.60	Put	Currency Future	1077	1075	1077	1075	0.00
31/12/2008	ZAAD On 16-March-09	7.30	Call	Currency Future	90	99	90	99	0.00
31/12/2008	ZAAD On 16-March-09	7.30	Put	Currency Future	809	810	809	810	0.00
31/12/2008	ZAAD On 12-June-09	7.40	Call	Currency Future	198	206	198	206	0.00
31/12/2008	ZAAD On 12-June-09	7.40	Put	Currency Future	921	920	921	920	0.00
31/12/2008	ZAAD On 16-March-09	7.15	Call	Currency Future	120	130	120	130	0.00
31/12/2008	ZAAD On 16-March-09	7.15	Put	Currency Future	690	691	690	691	0.00
31/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	238	247	238	247	0.00
31/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	811	810	811	810	0.00
31/12/2008	ZAAD On 16-March-09	7.10	Call	Currency Future	132	143	132	143	0.00
31/12/2008	ZAAD On 16-March-09	7.10	Put	Currency Future	651	654	651	654	0.00
31/12/2008	ZAAD On 12-June-09	7.20	Call	Currency Future	252	261	252	261	0.00
31/12/2008	ZAAD On 12-June-09	7.20	Put	Currency Future	775	775	775	775	0.00
31/12/2008	ZAAD On 16-March-09	6.45	Call	Currency Future	324	341	324	341	0.00
31/12/2008	ZAAD On 16-March-09	6.45	Put	Currency Future	194	202	194	202	0.00
31/12/2008	ZAAD On 12-June-09	6.55	Call	Currency Future	461	468	461	468	0.00
31/12/2008	ZAAD On 12-June-09	6.55	Put	Currency Future	334	332	334	332	0.00
31/12/2008	ZAAD On 16-March-09	6.35	Call	Currency Future	376	393	376	393	0.00
31/12/2008	ZAAD On 16-March-09	6.35	Put	Currency Future	145	154	145	154	0.00
31/12/2008	ZAAD On 12-June-09	6.45	Call	Currency Future	504	512	504	512	0.00
31/12/2008	ZAAD On 12-June-09	6.45	Put	Currency Future	277	275	277	275	0.00
31/12/2008	ZAAD On 16-March-09	6.25	Call	Currency Future	437	454	437	454	0.00
31/12/2008	ZAAD On 16-March-09	6.25	Put	Currency Future	106	115	106	115	0.00
31/12/2008	ZAAD On 12-June-09	6.40	Call	Currency Future	528	536	528	536	0.00
31/12/2008	ZAAD On 12-June-09	6.40	Put	Currency Future	251	250	251	250	0.00
31/12/2008	ZAAD On 16-March-09	6.55	Call	Currency Future	282	298	282	298	0.00
31/12/2008	ZAAD On 16-March-09	6.55	Put	Currency Future	252	259	252	259	0.00
31/12/2008	ZAAD On 12-June-09	6.65	Call	Currency Future	423	429	423	429	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 12-June-09	6.65	Put	Currency Future	396	393	396	393	0.00
31/12/2008	ZAAD On 16-March-09	6.30	Call	Currency Future	405	422	405	422	0.00
31/12/2008	ZAAD On 16-March-09	6.30	Put	Currency Future	124	133	124	133	0.00
31/12/2008	ZAAD On 12-June-09	6.40	Call	Currency Future	528	536	528	536	0.00
31/12/2008	ZAAD On 12-June-09	6.40	Put	Currency Future	251	250	251	250	0.00
31/12/2008	ZAAD On 16-March-09	6.55	Call	Currency Future	282	298	282	298	0.00
31/12/2008	ZAAD On 16-March-09	6.55	Put	Currency Future	252	259	252	259	0.00
31/12/2008	ZAAD On 12-June-09	6.65	Call	Currency Future	423	429	423	429	0.00
31/12/2008	ZAAD On 12-June-09	6.65	Put	Currency Future	396	393	396	393	0.00
31/12/2008	ZAAD On 16-March-09	6.40	Call	Currency Future	348	366	348	366	0.00
31/12/2008	ZAAD On 16-March-09	6.40	Put	Currency Future	168	177	168	177	0.00
31/12/2008	ZAAD On 16-March-09	6.45	Call	Currency Future	324	341	324	341	0.00
31/12/2008	ZAAD On 16-March-09	6.45	Put	Currency Future	194	202	194	202	0.00
31/12/2008	ZAAD On 16-March-09	7.05	Call	Currency Future	145	156	145	156	0.00
31/12/2008	ZAAD On 16-March-09	7.05	Put	Currency Future	614	617	614	617	0.00
31/12/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	482	489	482	489	0.00
31/12/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	305	302	305	302	0.00
31/12/2008	ZAAD On 12-June-09	6.30	Call	Currency Future	582	590	582	590	0.00
31/12/2008	ZAAD On 12-June-09	6.30	Put	Currency Future	205	204	205	204	0.00
31/12/2008	ZAAD On 16-March-09	6.20	Call	Currency Future	471	488	471	488	0.00
31/12/2008	ZAAD On 16-March-09	6.20	Put	Currency Future	90	99	90	99	0.00
31/12/2008	ZAAD On 16-March-09	6.40	Call	Currency Future	348	366	348	366	0.00
31/12/2008	ZAAD On 16-March-09	6.40	Put	Currency Future	168	177	168	177	0.00
31/12/2008	ZAAD On 16-March-09	7.15	Call	Currency Future	120	130	120	130	0.00
31/12/2008	ZAAD On 16-March-09	7.15	Put	Currency Future	690	691	690	691	0.00
31/12/2008	ZAAD On 16-March-09	7.20	Call	Currency Future	109	119	109	119	0.00
31/12/2008	ZAAD On 16-March-09	7.20	Put	Currency Future	729	730	729	730	0.00
31/12/2008	ZAAD On 16-March-09	7.30	Call	Currency Future	90	99	90	99	0.00
31/12/2008	ZAAD On 16-March-09	7.30	Put	Currency Future	809	810	809	810	0.00
31/12/2008	ZAAD On 16-March-09	7.40	Call	Currency Future	74	82	74	82	0.00
31/12/2008	ZAAD On 16-March-09	7.40	Put	Currency Future	893	892	893	892	0.00
31/12/2008	ZAAD On 12-June-09	7.20	Call	Currency Future	252	261	252	261	0.00
31/12/2008	ZAAD On 12-June-09	7.20	Put	Currency Future	775	775	775	775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 12-June-09	7.30	Call	Currency Future	224	233	224	233	0.00
31/12/2008	ZAAD On 12-June-09	7.30	Put	Currency Future	847	846	847	846	0.00
31/12/2008	ZAAD On 12-June-09	7.40	Call	Currency Future	198	206	198	206	0.00
31/12/2008	ZAAD On 12-June-09	7.40	Put	Currency Future	921	920	921	920	0.00
31/12/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	175	183	175	183	0.00
31/12/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	998	996	998	996	0.00
31/12/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	99	109	99	109	0.00
31/12/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	769	769	769	769	0.00
31/12/2008	ZAAD On 16-March-09	7.35	Call	Currency Future	81	90	81	90	0.00
31/12/2008	ZAAD On 16-March-09	7.35	Put	Currency Future	851	851	851	851	0.00
31/12/2008	ZAAD On 12-June-09	7.35	Call	Currency Future	211	219	211	219	0.00
31/12/2008	ZAAD On 12-June-09	7.35	Put	Currency Future	884	883	884	883	0.00
31/12/2008	ZAAD On 12-June-09	7.45	Call	Currency Future	186	194	186	194	0.00
31/12/2008	ZAAD On 12-June-09	7.45	Put	Currency Future	959	958	959	958	0.00
31/12/2008	ZAAD On 16-March-09	6.65	Call	Currency Future	246	262	246	262	0.00
31/12/2008	ZAAD On 16-March-09	6.65	Put	Currency Future	316	323	316	323	0.00
31/12/2008	ZAAD On 16-March-09	6.10	Call	Currency Future	546	563	546	563	0.00
31/12/2008	ZAAD On 16-March-09	6.10	Put	Currency Future	66	73	66	73	0.00
31/12/2008	ZAAD On 16-March-09	6.20	Call	Currency Future	471	488	471	488	0.00
31/12/2008	ZAAD On 16-March-09	6.20	Put	Currency Future	90	99	90	99	0.00
31/12/2008	ZAAD On 12-June-09	6.20	Call	Currency Future	644	656	644	656	0.00
31/12/2008	ZAAD On 12-June-09	6.20	Put	Currency Future	168	170	168	170	0.00
31/12/2008	ZAAD On 16-March-09	5.90	Call	Currency Future	713	727	713	727	0.00
31/12/2008	ZAAD On 16-March-09	5.90	Put	Currency Future	32	38	32	38	0.00
31/12/2008	ZAAD On 16-March-09	6.00	Call	Currency Future	627	642	627	642	0.00
31/12/2008	ZAAD On 16-March-09	6.00	Put	Currency Future	47	53	47	53	0.00
31/12/2008	ZAAD On 12-June-09	6.00	Call	Currency Future	788	800	788	800	0.00
31/12/2008	ZAAD On 12-June-09	6.00	Put	Currency Future	111	113	111	113	0.00
31/12/2008	ZAAD On 12-June-09	6.10	Call	Currency Future	714	726	714	726	0.00
31/12/2008	ZAAD On 12-June-09	6.10	Put	Currency Future	138	140	138	140	0.00
31/12/2008	ZAAD On 12-June-09	6.20	Call	Currency Future	644	656	644	656	0.00
31/12/2008	ZAAD On 12-June-09	6.20	Put	Currency Future	168	170	168	170	0.00
31/12/2008	ZAAD On 12-June-09	6.30	Call	Currency Future	582	590	582	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 12-June-09	6.30	Put	Currency Future	205	204	205	204	0.00
31/12/2008	ZAAD On 16-March-09	5.95	Call	Currency Future	670	684	670	684	0.00
31/12/2008	ZAAD On 16-March-09	5.95	Put	Currency Future	39	45	39	45	0.00
31/12/2008	ZAAD On 16-March-09	6.05	Call	Currency Future	586	602	586	602	0.00
31/12/2008	ZAAD On 16-March-09	6.05	Put	Currency Future	56	63	56	63	0.00
31/12/2008	ZAAD On 16-March-09	6.15	Call	Currency Future	508	524	508	524	0.00
31/12/2008	ZAAD On 16-March-09	6.15	Put	Currency Future	77	85	77	85	0.00
31/12/2008	ZAAD On 12-June-09	6.05	Call	Currency Future	751	763	751	763	0.00
31/12/2008	ZAAD On 12-June-09	6.05	Put	Currency Future	124	126	124	126	0.00
31/12/2008	ZAAD On 12-June-09	6.15	Call	Currency Future	679	691	679	691	0.00
31/12/2008	ZAAD On 12-June-09	6.15	Put	Currency Future	152	154	152	154	0.00
31/12/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	611	623	611	623	0.00
31/12/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	184	186	184	186	0.00
31/12/2008	ZAAD On 12-June-09	6.35	Call	Currency Future	554	563	554	563	0.00
31/12/2008	ZAAD On 12-June-09	6.35	Put	Currency Future	227	226	227	226	0.00
31/12/2008	ZAAD On 16-March-09	6.15	Call	Currency Future	508	524	508	524	0.00
31/12/2008	ZAAD On 16-March-09	6.15	Put	Currency Future	77	85	77	85	0.00
31/12/2008	ZAAD On 12-June-09	6.15	Call	Currency Future	679	691	679	691	0.00
31/12/2008	ZAAD On 12-June-09	6.15	Put	Currency Future	152	154	152	154	0.00
31/12/2008	ZAAD On 16-March-09	7.20	Call	Currency Future	109	119	109	119	0.00
31/12/2008	ZAAD On 16-March-09	7.20	Put	Currency Future	729	730	729	730	0.00
31/12/2008	ZAAD On 16-March-09	7.40	Call	Currency Future	74	82	74	82	0.00
31/12/2008	ZAAD On 16-March-09	7.40	Put	Currency Future	893	892	893	892	0.00
31/12/2008	ZAAD On 16-March-09	7.45	Call	Currency Future	66	74	66	74	0.00
31/12/2008	ZAAD On 16-March-09	7.45	Put	Currency Future	936	935	936	935	0.00
31/12/2008	ZAAD On 16-March-09	7.55	Call	Currency Future	54	60	54	60	0.00
31/12/2008	ZAAD On 16-March-09	7.55	Put	Currency Future	1023	1021	1023	1021	0.00
31/12/2008	ZAAD On 12-June-09	7.55	Call	Currency Future	164	172	164	172	0.00
31/12/2008	ZAAD On 12-June-09	7.55	Put	Currency Future	1037	1035	1037	1035	0.00
31/12/2008	ZAAD On 12-June-09	7.65	Call	Currency Future	144	151	144	151	0.00
31/12/2008	ZAAD On 12-June-09	7.65	Put	Currency Future	1117	1115	1117	1115	0.00
31/12/2008	ZAAD On 16-March-09	7.60	Call	Currency Future	48	55	48	55	0.00
31/12/2008	ZAAD On 16-March-09	7.60	Put	Currency Future	1068	1065	1068	1065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 16-March-09	7.70	Call	Currency Future	39	44	39	44	0.00
31/12/2008	ZAAD On 16-March-09	7.70	Put	Currency Future	1158	1155	1158	1155	0.00
31/12/2008	ZAAD On 12-June-09	7.30	Call	Currency Future	224	233	224	233	0.00
31/12/2008	ZAAD On 12-June-09	7.30	Put	Currency Future	847	846	847	846	0.00
31/12/2008	ZAAD On 12-June-09	7.70	Call	Currency Future	135	142	135	142	0.00
31/12/2008	ZAAD On 12-June-09	7.70	Put	Currency Future	1158	1156	1158	1156	0.00
31/12/2008	ZAAD On 16-March-09	7.90	Call	Currency Future	24	29	24	29	0.00
31/12/2008	ZAAD On 16-March-09	7.90	Put	Currency Future	1344	1339	1344	1339	0.00
31/12/2008	ZAAD On 12-June-09	7.70	Call	Currency Future	135	142	135	142	0.00
31/12/2008	ZAAD On 12-June-09	7.70	Put	Currency Future	1158	1156	1158	1156	0.00
31/12/2008	ZAAD On 12-June-09	7.80	Call	Currency Future	118	125	118	125	0.00
31/12/2008	ZAAD On 12-June-09	7.80	Put	Currency Future	1242	1238	1242	1238	0.00
31/12/2008	ZAAD On 12-June-09	7.90	Call	Currency Future	104	109	104	109	0.00
31/12/2008	ZAAD On 12-June-09	7.90	Put	Currency Future	1327	1323	1327	1323	0.00
31/12/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	90	96	90	96	0.00
31/12/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	1413	1409	1413	1409	0.00
31/12/2008	ZAAD On 16-March-09	7.90	Call	Currency Future	24	29	24	29	0.00
31/12/2008	ZAAD On 16-March-09	7.90	Put	Currency Future	1344	1339	1344	1339	0.00
31/12/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	19	23	19	23	0.00
31/12/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	1439	1434	1439	1434	0.00
31/12/2008	ZAAD On 16-March-09	8.10	Call	Currency Future	15	18	15	18	0.00
31/12/2008	ZAAD On 16-March-09	8.10	Put	Currency Future	1535	1529	1535	1529	0.00
31/12/2008	ZAAD On 16-March-09	8.20	Call	Currency Future	12	14	12	14	0.00
31/12/2008	ZAAD On 16-March-09	8.20	Put	Currency Future	1631	1625	1631	1625	0.00
31/12/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	35	40	35	40	0.00
31/12/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	1204	1201	1204	1201	0.00
31/12/2008	ZAAD On 16-March-09	7.85	Call	Currency Future	28	32	28	32	0.00
31/12/2008	ZAAD On 16-March-09	7.85	Put	Currency Future	1297	1293	1297	1293	0.00
31/12/2008	ZAAD On 16-March-09	7.95	Call	Currency Future	22	26	22	26	0.00
31/12/2008	ZAAD On 16-March-09	7.95	Put	Currency Future	1391	1386	1391	1386	0.00
31/12/2008	ZAAD On 16-March-09	8.05	Call	Currency Future	17	20	17	20	0.00
31/12/2008	ZAAD On 16-March-09	8.05	Put	Currency Future	1487	1481	1487	1481	0.00
31/12/2008	ZAAD On 12-June-09	8.10	Call	Currency Future	79	84	79	84	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 12-June-09	8.10	Put	Currency Future	1502	1497	1502	1497	0.00
31/12/2008	ZAAD On 12-June-09	8.20	Call	Currency Future	68	73	68	73	0.00
31/12/2008	ZAAD On 12-June-09	8.20	Put	Currency Future	1591	1586	1591	1586	0.00
31/12/2008	ZAAD On 12-June-09	8.30	Call	Currency Future	59	63	59	63	0.00
31/12/2008	ZAAD On 12-June-09	8.30	Put	Currency Future	1682	1677	1682	1677	0.00
31/12/2008	ZAAD On 12-June-09	8.20	Call	Currency Future	68	73	68	73	0.00
31/12/2008	ZAAD On 12-June-09	8.20	Put	Currency Future	1591	1586	1591	1586	0.00
31/12/2008	ZAAD On 12-June-09	7.55	Call	Currency Future	164	172	164	172	0.00
31/12/2008	ZAAD On 12-June-09	7.55	Put	Currency Future	1037	1035	1037	1035	0.00
31/12/2008	ZAAD On 12-June-09	6.45	Call	Currency Future	504	512	504	512	0.00
31/12/2008	ZAAD On 12-June-09	6.45	Put	Currency Future	277	275	277	275	0.00
31/12/2008	ZAAD On 16-March-09	7.10	Call	Currency Future	132	143	132	143	0.00
31/12/2008	ZAAD On 16-March-09	7.10	Put	Currency Future	651	654	651	654	0.00
31/12/2008	ZAAD On 14-September-09	6.50	Call	Currency Future	626	637	626	637	0.00
31/12/2008	ZAAD On 14-September-09	6.50	Put	Currency Future	371	364	371	364	0.00
31/12/2008	ZAAD On 14-September-09	6.60	Call	Currency Future	586	596	586	596	0.00
31/12/2008	ZAAD On 14-September-09	6.60	Put	Currency Future	431	423	431	423	0.00
31/12/2008	ZAAD On 14-September-09	6.70	Call	Currency Future	548	558	548	558	0.00
31/12/2008	ZAAD On 14-September-09	6.70	Put	Currency Future	493	485	493	485	0.00
31/12/2008	ZAAD On 14-September-09	6.80	Call	Currency Future	511	520	511	520	0.00
31/12/2008	ZAAD On 14-September-09	6.80	Put	Currency Future	556	547	556	547	0.00
31/12/2008	ZAAD On 14-September-09	7.00	Call	Currency Future	447	455	447	455	0.00
31/12/2008	ZAAD On 14-September-09	7.00	Put	Currency Future	692	682	692	682	0.00
31/12/2008	ZAAD On 14-September-09	7.10	Call	Currency Future	419	427	419	427	0.00
31/12/2008	ZAAD On 14-September-09	7.10	Put	Currency Future	764	754	764	754	0.00
31/12/2008	ZAAD On 14-September-09	7.20	Call	Currency Future	389	396	389	396	0.00
31/12/2008	ZAAD On 14-September-09	7.20	Put	Currency Future	833	823	833	823	0.00
31/12/2008	ZAAD On 14-September-09	7.30	Call	Currency Future	356	362	356	362	0.00
31/12/2008	ZAAD On 14-September-09	7.30	Put	Currency Future	900	890	900	890	0.00
31/12/2008	ZAAD On 14-September-09	6.45	Call	Currency Future	648	659	648	659	0.00
31/12/2008	ZAAD On 14-September-09	6.45	Put	Currency Future	343	336	343	336	0.00
31/12/2008	ZAAD On 14-September-09	6.55	Call	Currency Future	606	615	606	615	0.00
31/12/2008	ZAAD On 14-September-09	6.55	Put	Currency Future	400	392	400	392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2008	ZAAD On 14-September-09	6.65	Call	Currency Future	568	577	568	577	0.00
31/12/2008	ZAAD On 14-September-09	6.65	Put	Currency Future	462	455	462	455	0.00
31/12/2008	ZAAD On 14-September-09	6.95	Call	Currency Future	462	470	462	470	0.00
31/12/2008	ZAAD On 14-September-09	6.95	Put	Currency Future	657	647	657	647	0.00
31/12/2008	ZAAD On 14-September-09	7.05	Call	Currency Future	433	440	433	440	0.00
31/12/2008	ZAAD On 14-September-09	7.05	Put	Currency Future	727	718	727	718	0.00
31/12/2008	ZAAD On 14-September-09	7.15	Call	Currency Future	406	413	406	413	0.00
31/12/2008	ZAAD On 14-September-09	7.15	Put	Currency Future	801	790	801	790	0.00
31/12/2008	ZAAD On 14-September-09	7.25	Call	Currency Future	372	379	372	379	0.00
31/12/2008	ZAAD On 14-September-09	7.25	Put	Currency Future	866	856	866	856	0.00
31/12/2008	ZAAD On 14-September-09	6.35	Call	Currency Future	697	0	697	0	0.00
31/12/2008	ZAAD On 14-September-09	6.35	Put	Currency Future	291	0	291	0	0.00
31/12/2008	ZAAD On 14-September-09	6.45	Call	Currency Future	648	0	648	0	0.00
31/12/2008	ZAAD On 14-September-09	6.45	Put	Currency Future	343	0	343	0	0.00
31/12/2008	ZAAD On 14-September-09	6.65	Call	Currency Future	568	0	568	0	0.00
31/12/2008	ZAAD On 14-September-09	6.65	Put	Currency Future	462	0	462	0	0.00
31/12/2008	ZAAD On 14-September-09	6.95	Call	Currency Future	462	0	462	0	0.00
31/12/2008	ZAAD On 14-September-09	6.95	Put	Currency Future	657	0	657	0	0.00
31/12/2008	ZAAD On 14-September-09	7.15	Call	Currency Future	406	0	406	0	0.00
31/12/2008	ZAAD On 14-September-09	7.15	Put	Currency Future	801	0	801	0	0.00