



# Derivatives Weekly Statistics Report

From 2008/11/17 To 2008/11/21

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 16-March-09			Currency Future	10.8500	10.9312	10.8456	10.9312	16030.00
21/11/2008	\$ / R On 16-March-09			Currency Future	10.8500	10.9312	10.8456	10.9312	16030.00
21/11/2008	\$ / R On 16-March-09			Currency Future	10.8500	10.9312	10.8456	10.9312	16030.00
21/11/2008	\$ / R On 16-March-09			Currency Future	10.8500	10.9312	10.8456	10.9312	16030.00
21/11/2008	\$ / R On 16-March-09			Currency Future	10.8500	10.9312	10.8456	10.9312	16030.00
21/11/2008	\$ / R On 16-March-09			Currency Future	10.8500	10.9312	10.8456	10.9312	16030.00
21/11/2008	\$ / R On 16-March-09			Currency Future	10.8500	10.9312	10.8456	10.9312	16030.00
21/11/2008	\$ / R On 12-June-09			Currency Future	11.0500	11.1526	11.0476	11.1526	2598.00
21/11/2008	\$ / R On 12-June-09			Currency Future	11.0500	11.1526	11.0476	11.1526	2598.00
21/11/2008	\$ / R On 12-June-09			Currency Future	11.0500	11.1526	11.0476	11.1526	2598.00
21/11/2008	\$ / R On 12-June-09			Currency Future	11.0500	11.1526	11.0476	11.1526	2598.00
21/11/2008	\$ / R On 12-June-09			Currency Future	11.0500	11.1526	11.0476	11.1526	2598.00
21/11/2008	\$ / R On 12-June-09			Currency Future	11.0500	11.1526	11.0476	11.1526	2598.00
21/11/2008	\$ / R On 12-June-09			Currency Future	11.0500	11.1526	11.0476	11.1526	2598.00
21/11/2008	\$ / R On 12-December-08			Currency Future	10.6100	10.6698	10.6149	10.6698	172196.00
21/11/2008	\$ / R On 12-December-08			Currency Future	10.6100	10.6698	10.6149	10.6698	172196.00
21/11/2008	\$ / R On 12-December-08			Currency Future	10.6100	10.6698	10.6149	10.6698	172196.00
21/11/2008	\$ / R On 12-December-08			Currency Future	10.6100	10.6698	10.6149	10.6698	172196.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08			Currency Future	10.6100	10.6698	10.6149	10.6698	172196.00
21/11/2008	\$ / R On 12-December-08			Currency Future	10.6100	10.6698	10.6149	10.6698	172196.00
21/11/2008	\$ / R On 12-December-08			Currency Future	10.6100	10.6698	10.6149	10.6698	172196.00
21/11/2008	\$ / R On 12-December-08			Currency Future	10.6100	10.6698	10.6149	10.6698	172196.00
21/11/2008	\$ / R On 14-December-09			Currency Future	11.5800	11.3467	11.5764	11.3467	0.00
21/11/2008	\$ / R On 14-December-09			Currency Future	11.5800	11.3467	11.5764	11.3467	0.00
21/11/2008	\$ / R On 14-December-09			Currency Future	11.5800	11.3467	11.5764	11.3467	0.00
21/11/2008	\$ / R On 14-December-09			Currency Future	11.5800	11.3467	11.5764	11.3467	0.00
21/11/2008	\$ / R On 14-December-09			Currency Future	11.5800	11.3467	11.5764	11.3467	0.00
21/11/2008	\$ / R On 14-December-09			Currency Future	11.5800	11.3467	11.5764	11.3467	0.00
21/11/2008	\$ / R On 14-December-09			Currency Future	11.5800	11.3467	11.5764	11.3467	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	435	488	435	488	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	435	488	435	488	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	435	488	435	488	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	435	488	435	488	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	435	488	435	488	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	470	469	470	469	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	470	469	470	469	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	470	469	470	469	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	470	469	470	469	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	470	469	470	469	0.00
21/11/2008	\$ / R On 14-December-09	9.25	Call	Currency Future	1422	166	1422	166	0.00
21/11/2008	\$ / R On 14-December-09	8.75	Call	Currency Future	1422	166	1422	166	0.00
21/11/2008	\$ / R On 14-December-09	9.05	Call	Currency Future	1422	166	1422	166	0.00
21/11/2008	\$ / R On 14-December-09	8.95	Call	Currency Future	1422	166	1422	166	0.00
21/11/2008	\$ / R On 14-December-09	9.00	Call	Currency Future	1422	166	1422	166	0.00
21/11/2008	\$ / R On 14-December-09	9.25	Put	Currency Future	1345	320	1345	320	0.00
21/11/2008	\$ / R On 14-December-09	8.75	Put	Currency Future	1345	320	1345	320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 14-December-09	9.05	Put	Currency Future	1345	320	1345	320	0.00
21/11/2008	\$ / R On 14-December-09	8.95	Put	Currency Future	1345	320	1345	320	0.00
21/11/2008	\$ / R On 14-December-09	9.00	Put	Currency Future	1345	320	1345	320	0.00
21/11/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	2185	2253	2185	2253	0.00
21/11/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	139	122	139	122	0.00
21/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2606	2707	2606	2707	0.00
21/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	158	155	158	155	0.00
21/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2206	2304	2206	2304	0.00
21/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	258	251	258	251	0.00
21/11/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	28	30	28	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	28	30	28	30	0.00
21/11/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3263	3211	3263	3211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3263	3211	3263	3211	0.00
21/11/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	46	61	46	61	0.00
21/11/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	2381	2341	2381	2341	0.00
21/11/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	1070	1110	1070	1110	0.00
21/11/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	624	578	624	578	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3816	3871	3816	3871	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1	1	1	1	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3074	3130	3074	3130	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	9	10	9	10	0.00
21/11/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1548	1637	1548	1637	0.00
21/11/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1548	1637	1548	1637	0.00
21/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1548	1637	1548	1637	0.00
21/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1548	1637	1548	1637	0.00
21/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1548	1637	1548	1637	0.00
21/11/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	550	534	550	534	0.00
21/11/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	550	534	550	534	0.00
21/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	550	534	550	534	0.00
21/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	550	534	550	534	0.00
21/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	550	534	550	534	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	77	100	77	100	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	1912	1880	1912	1880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1912	1880	1912	1880	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	42	51	42	51	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2627	2581	2627	2581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2627	2581	2627	2581	0.00
21/11/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	7.75	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	7.50	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	7.25	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	7.00	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	6.75	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	6.50	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	6.25	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	6.00	Call	Currency Future	1457	1544	1457	1544	0.00
21/11/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	610	592	610	592	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	7.75	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	7.50	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	7.25	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	7.00	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	6.75	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	6.50	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	6.25	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-June-09	6.00	Put	Currency Future	610	592	610	592	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	3320	3375	3320	3375	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	5	5	5	5	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	302	346	302	346	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	737	727	737	727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	737	727	737	727	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	151	182	151	182	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1336	1312	1336	1312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	1336	1312	1336	1312	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	69	91	69	91	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2004	1971	2004	1971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2004	1971	2004	1971	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	41	48	41	48	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2726	2678	2726	2678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2726	2678	2726	2678	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	3123	3179	3123	3179	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	8	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	8	9	8	9	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	38	42	38	42	0.00
21/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2924	2872	2924	2872	0.00
21/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2924	2872	2924	2872	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	6.50	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	7.75	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	7.50	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	7.25	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	7.00	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	6.75	Call	Currency Future	859	886	859	886	0.00
21/11/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	6.50	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	7.75	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	7.50	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	7.25	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 16-March-09	7.00	Put	Currency Future	914	855	914	855	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 16-March-09	6.75	Put	Currency Future	914	855	914	855	0.00
21/11/2008	\$ / R On 12-June-09	230.00	Call	Currency Future	964	1028	964	1028	0.00
21/11/2008	\$ / R On 12-June-09	230.00	Put	Currency Future	1216	1176	1216	1176	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3025	3081	3025	3081	0.00
21/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	10	11	10	11	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2975	3032	2975	3032	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2975	3032	2975	3032	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	2975	3032	2975	3032	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	2975	3032	2975	3032	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2975	3032	2975	3032	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	10	12	10	12	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	10	12	10	12	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	10	12	10	12	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	10	12	10	12	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	10	12	10	12	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	220	257	220	257	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	220	257	220	257	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	220	257	220	257	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	220	257	220	257	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	220	257	220	257	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1005	988	1005	988	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1005	988	1005	988	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	1005	988	1005	988	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	1005	988	1005	988	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1005	988	1005	988	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	109	136	109	136	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	109	136	109	136	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	109	136	109	136	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	109	136	109	136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	109	136	109	136	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1644	1616	1644	1616	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1644	1616	1644	1616	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	1644	1616	1644	1616	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	1644	1616	1644	1616	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1644	1616	1644	1616	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	47	63	47	63	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	47	63	47	63	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	47	63	47	63	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	47	63	47	63	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	47	63	47	63	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2332	2293	2332	2293	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2332	2293	2332	2293	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	2332	2293	2332	2293	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	2332	2293	2332	2293	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2332	2293	2332	2293	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	35	38	35	38	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	35	38	35	38	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	35	38	35	38	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	35	38	35	38	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	35	38	35	38	0.00
21/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3070	3018	3070	3018	0.00
21/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3070	3018	3070	3018	0.00
21/11/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	3070	3018	3070	3018	0.00
21/11/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	3070	3018	3070	3018	0.00
21/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3070	3018	3070	3018	0.00
21/11/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	1052	1120	1052	1120	0.00
21/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1052	1120	1052	1120	0.00
21/11/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	1052	1120	1052	1120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	1052	1120	1052	1120	0.00
21/11/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	1052	1120	1052	1120	0.00
21/11/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	1055	1017	1055	1017	0.00
21/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	1055	1017	1055	1017	0.00
21/11/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	1055	1017	1055	1017	0.00
21/11/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	1055	1017	1055	1017	0.00
21/11/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	1055	1017	1055	1017	0.00
21/11/2008	£ / R On 16-March-09			Currency Future	16.2000	16.1678	16.2021	16.1678	7489.00
21/11/2008	£ / R On 16-March-09			Currency Future	16.2000	16.1678	16.2021	16.1678	7489.00
21/11/2008	£ / R On 16-March-09			Currency Future	16.2000	16.1678	16.2021	16.1678	7489.00
21/11/2008	£ / R On 16-March-09			Currency Future	16.2000	16.1678	16.2021	16.1678	7489.00
21/11/2008	£ / R On 16-March-09			Currency Future	16.2000	16.1678	16.2021	16.1678	7489.00
21/11/2008	£ / R On 16-March-09			Currency Future	16.2000	16.1678	16.2021	16.1678	7489.00
21/11/2008	£ / R On 16-March-09			Currency Future	16.2000	16.1678	16.2021	16.1678	7489.00
21/11/2008	£ / R On 16-March-09			Currency Future	16.2000	16.1678	16.2021	16.1678	7489.00
21/11/2008	£ / R On 12-June-09			Currency Future	16.5100	16.4916	16.5117	16.4916	7.00
21/11/2008	£ / R On 12-June-09			Currency Future	16.5100	16.4916	16.5117	16.4916	7.00
21/11/2008	£ / R On 12-June-09			Currency Future	16.5100	16.4916	16.5117	16.4916	7.00
21/11/2008	£ / R On 12-June-09			Currency Future	16.5100	16.4916	16.5117	16.4916	7.00
21/11/2008	£ / R On 12-June-09			Currency Future	16.5100	16.4916	16.5117	16.4916	7.00
21/11/2008	£ / R On 12-June-09			Currency Future	16.5100	16.4916	16.5117	16.4916	7.00
21/11/2008	£ / R On 12-June-09			Currency Future	16.5100	16.4916	16.5117	16.4916	7.00
21/11/2008	£ / R On 12-June-09			Currency Future	16.5100	16.4916	16.5117	16.4916	7.00
21/11/2008	£ / R On 12-December-08			Currency Future	15.8400	15.7756	15.8410	15.7756	3219.00
21/11/2008	£ / R On 12-December-08			Currency Future	15.8400	15.7756	15.8410	15.7756	3219.00
21/11/2008	£ / R On 12-December-08			Currency Future	15.8400	15.7756	15.8410	15.7756	3219.00
21/11/2008	£ / R On 12-December-08			Currency Future	15.8400	15.7756	15.8410	15.7756	3219.00
21/11/2008	£ / R On 12-December-08			Currency Future	15.8400	15.7756	15.8410	15.7756	3219.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	£ / R On 12-December-08			Currency Future	15.8400	15.7756	15.8410	15.7756	3219.00
21/11/2008	£ / R On 12-December-08			Currency Future	15.8400	15.7756	15.8410	15.7756	3219.00
21/11/2008	£ / R On 12-December-08			Currency Future	15.8400	15.7756	15.8410	15.7756	3219.00
21/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	8.60	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1300	1286	1300	1286	0.00
21/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	8.60	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1047	1068	1047	1068	0.00
21/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1050	1047	1050	1047	0.00
21/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2338	2355	2338	2355	0.00
21/11/2008	£ / R On 12-December-08	8.25	Call	Currency Future	172	169	172	169	0.00
21/11/2008	£ / R On 12-December-08	8.25	Put	Currency Future	1981	2043	1981	2043	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1245	1241	1245	1241	0.00
21/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1984	2000	1984	2000	0.00
21/11/2008	£ / R On 12-December-08	7.50	Call	Currency Future	1292	1253	1292	1253	0.00
21/11/2008	£ / R On 12-December-08	7.50	Put	Currency Future	251	277	251	277	0.00
21/11/2008	£ / R On 12-December-08	7.25	Call	Currency Future	431	419	431	419	0.00
21/11/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1140	1194	1140	1194	0.00
21/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	785	772	785	772	0.00
21/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1933	1954	1933	1954	0.00
21/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1135	1132	1135	1132	0.00
21/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2174	2190	2174	2190	0.00
21/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	677	666	677	666	0.00
21/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2175	2198	2175	2198	0.00
21/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1083	1080	1083	1080	0.00
21/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2272	2288	2272	2288	0.00
21/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	7.25	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	6.75	Call	Currency Future	1384	1364	1384	1364	0.00
21/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	932	946	932	946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	7.25	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	6.75	Put	Currency Future	932	946	932	946	0.00
21/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1339	1325	1339	1325	0.00
21/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1339	1325	1339	1325	0.00
21/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1339	1325	1339	1325	0.00
21/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1339	1325	1339	1325	0.00
21/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1339	1325	1339	1325	0.00
21/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1339	1325	1339	1325	0.00
21/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1339	1325	1339	1325	0.00
21/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1339	1325	1339	1325	0.00
21/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	987	1007	987	1007	0.00
21/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	987	1007	987	1007	0.00
21/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	987	1007	987	1007	0.00
21/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	987	1007	987	1007	0.00
21/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	987	1007	987	1007	0.00
21/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	987	1007	987	1007	0.00
21/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	987	1007	987	1007	0.00
21/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	987	1007	987	1007	0.00
21/11/2008	€ / R On 16-March-09			Currency Future	13.6100	13.6681	13.6078	13.6681	4768.00
21/11/2008	€ / R On 16-March-09			Currency Future	13.6100	13.6681	13.6078	13.6681	4768.00
21/11/2008	€ / R On 16-March-09			Currency Future	13.6100	13.6681	13.6078	13.6681	4768.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09			Currency Future	13.6100	13.6681	13.6078	13.6681	4768.00
21/11/2008	€ / R On 16-March-09			Currency Future	13.6100	13.6681	13.6078	13.6681	4768.00
21/11/2008	€ / R On 16-March-09			Currency Future	13.6100	13.6681	13.6078	13.6681	4768.00
21/11/2008	€ / R On 16-March-09			Currency Future	13.6100	13.6681	13.6078	13.6681	4768.00
21/11/2008	€ / R On 16-March-09			Currency Future	13.6100	13.6681	13.6078	13.6681	4768.00
21/11/2008	€ / R On 12-June-09			Currency Future	13.8600	13.9434	13.8627	13.9434	1000.00
21/11/2008	€ / R On 12-June-09			Currency Future	13.8600	13.9434	13.8627	13.9434	1000.00
21/11/2008	€ / R On 12-June-09			Currency Future	13.8600	13.9434	13.8627	13.9434	1000.00
21/11/2008	€ / R On 12-June-09			Currency Future	13.8600	13.9434	13.8627	13.9434	1000.00
21/11/2008	€ / R On 12-June-09			Currency Future	13.8600	13.9434	13.8627	13.9434	1000.00
21/11/2008	€ / R On 12-June-09			Currency Future	13.8600	13.9434	13.8627	13.9434	1000.00
21/11/2008	€ / R On 12-June-09			Currency Future	13.8600	13.9434	13.8627	13.9434	1000.00
21/11/2008	€ / R On 12-June-09			Currency Future	13.8600	13.9434	13.8627	13.9434	1000.00
21/11/2008	€ / R On 12-December-08			Currency Future	13.3300	13.3548	13.3261	13.3548	34565.00
21/11/2008	€ / R On 12-December-08			Currency Future	13.3300	13.3548	13.3261	13.3548	34565.00
21/11/2008	€ / R On 12-December-08			Currency Future	13.3300	13.3548	13.3261	13.3548	34565.00
21/11/2008	€ / R On 12-December-08			Currency Future	13.3300	13.3548	13.3261	13.3548	34565.00
21/11/2008	€ / R On 12-December-08			Currency Future	13.3300	13.3548	13.3261	13.3548	34565.00
21/11/2008	€ / R On 12-December-08			Currency Future	13.3300	13.3548	13.3261	13.3548	34565.00
21/11/2008	€ / R On 12-December-08			Currency Future	13.3300	13.3548	13.3261	13.3548	34565.00
21/11/2008	€ / R On 12-December-08			Currency Future	13.3300	13.3548	13.3261	13.3548	34565.00
21/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	1005	1057	1005	1057	0.00
21/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1048	1039	1048	1039	0.00
21/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1354	1418	1354	1418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1354	1418	1354	1418	0.00
21/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	6.50	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 12-June-09	6.25	Put	Currency Future	1092	1075	1092	1075	0.00
21/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	1252	1311	1252	1311	0.00
21/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	1252	1311	1252	1311	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	695	693	695	693	0.00
21/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1712	1795	1712	1795	0.00
21/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	749	752	749	752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	749	752	749	752	0.00
21/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1490	1555	1490	1555	0.00
21/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	482	487	482	487	0.00
21/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	966	1006	966	1006	0.00
21/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	140	151	140	151	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	35	37	35	37	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3309	3282	3309	3282	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	558	589	558	589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2300	2271	2300	2271	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	435	460	435	460	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2978	2942	2978	2942	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	335	356	335	356	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3677	3638	3677	3638	0.00
21/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3041	3071	3041	3071	0.00
21/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	14	16	14	16	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2258	2289	2258	2289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2258	2289	2258	2289	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	32	34	32	34	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	224	251	224	251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	6.25	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	224	251	224	251	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1198	1196	1198	1196	0.00
21/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	116	136	116	136	0.00
21/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1890	1881	1890	1881	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1890	1881	1890	1881	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	56	69	56	69	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2630	2614	2630	2614	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	31	33	31	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3405	3378	3405	3378	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3081	3143	3081	3143	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	73	75	73	75	0.00
21/11/2008	€ / R On 16-March-09	230.00	Call	Currency Future	2342	2412	2342	2412	0.00
21/11/2008	€ / R On 16-March-09	230.00	Put	Currency Future	134	144	134	144	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	715	754	715	754	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1707	1686	1707	1686	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	549	580	549	580	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2341	2312	2341	2312	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	327	349	327	349	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3720	3680	3720	3680	0.00
21/11/2008	€ / R On 12-December-08	230.00	Call	Currency Future	3829	3858	3829	3858	0.00
21/11/2008	€ / R On 12-December-08	230.00	Put	Currency Future	3	3	3	3	0.00
21/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3033	3096	3033	3096	0.00
21/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	75	78	75	78	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	75	78	75	78	0.00
21/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	934	983	934	983	0.00
21/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1176	1164	1176	1164	0.00
21/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	541	571	541	571	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	541	571	541	571	0.00
21/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2383	2353	2383	2353	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	422	446	422	446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	422	446	422	446	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	3064	3028	3064	3028	0.00
21/11/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1597	1680	1597	1680	0.00
21/11/2008	€ / R On 12-June-09	8.20	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	8.30	Put	Currency Future	834	836	834	836	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	834	836	834	836	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3879	3908	3879	3908	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3	3	3	3	0.00
21/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	3090	3120	3090	3120	0.00
21/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	3090	3120	3090	3120	0.00
21/11/2008	€ / R On 12-December-08	8.45	Call	Currency Future	3090	3120	3090	3120	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3090	3120	3090	3120	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	3090	3120	3090	3120	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3090	3120	3090	3120	0.00
21/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	14	15	14	15	0.00
21/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	14	15	14	15	0.00
21/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	14	15	14	15	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	14	15	14	15	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	14	15	14	15	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	14	15	14	15	0.00
21/11/2008	€ / R On 12-December-08	8.65	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2746	2776	2746	2776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-December-08	9.75	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	9.50	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2746	2776	2746	2776	0.00
21/11/2008	€ / R On 12-December-08	8.65	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	9.75	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	9.50	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	20	22	20	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	20	22	20	22	0.00
21/11/2008	€ / R On 12-December-08	9.55	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	8.40	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	7.90	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	8.65	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	9.75	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	9.50	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	176	199	176	199	0.00
21/11/2008	€ / R On 12-December-08	9.55	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	8.40	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	7.90	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	8.65	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	9.75	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	9.50	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1450	1445	1450	1445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1450	1445	1450	1445	0.00
21/11/2008	€ / R On 16-March-09	8.30	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	8.20	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3553	3611	3553	3611	0.00
21/11/2008	€ / R On 16-March-09	8.30	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	8.20	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	45	43	45	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	45	43	45	43	0.00
21/11/2008	€ / R On 16-March-09	8.30	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	8.20	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	2794	2861	2794	2861	0.00
21/11/2008	€ / R On 16-March-09	8.30	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	8.20	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	86	93	86	93	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	86	93	86	93	0.00
21/11/2008	€ / R On 16-March-09	8.60	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	6.25	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	6.00	Call	Currency Future	853	898	853	898	0.00
21/11/2008	€ / R On 16-March-09	8.60	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	6.25	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 16-March-09	6.00	Put	Currency Future	1345	1330	1345	1330	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	3433	3463	3433	3463	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	7	8	7	8	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	163	185	163	185	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1536	1530	1536	1530	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	79	97	79	97	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2253	2242	2253	2242	0.00
21/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	43	49	43	49	0.00
21/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3017	2994	3017	2994	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3459	3517	3459	3517	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	51	49	51	49	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2698	2768	2698	2768	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	91	100	91	100	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	822	867	822	867	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1415	1399	1415	1399	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	485	512	485	512	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2677	2644	2677	2644	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	379	400	379	400	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3371	3332	3371	3332	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	145	166	145	166	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	145	166	145	166	0.00
21/11/2008	€ / R On 12-December-08	8.80	Call	Currency Future	145	166	145	166	0.00
21/11/2008	€ / R On 12-December-08	8.70	Call	Currency Future	145	166	145	166	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	145	166	145	166	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1668	1661	1668	1661	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1668	1661	1668	1661	0.00
21/11/2008	€ / R On 12-December-08	8.80	Put	Currency Future	1668	1661	1668	1661	0.00
21/11/2008	€ / R On 12-December-08	8.70	Put	Currency Future	1668	1661	1668	1661	0.00
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1668	1661	1668	1661	0.00
21/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3320	3377	3320	3377	0.00
21/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3320	3377	3320	3377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3320	3377	3320	3377	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3320	3377	3320	3377	0.00
21/11/2008	€ / R On 16-March-09	8.80	Call	Currency Future	3320	3377	3320	3377	0.00
21/11/2008	€ / R On 16-March-09	8.70	Call	Currency Future	3320	3377	3320	3377	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3320	3377	3320	3377	0.00
21/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	62	59	62	59	0.00
21/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	62	59	62	59	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	62	59	62	59	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	62	59	62	59	0.00
21/11/2008	€ / R On 16-March-09	8.80	Put	Currency Future	62	59	62	59	0.00
21/11/2008	€ / R On 16-March-09	8.70	Put	Currency Future	62	59	62	59	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	62	59	62	59	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2556	2629	2556	2629	0.00
21/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2556	2629	2556	2629	0.00
21/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	2556	2629	2556	2629	0.00
21/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	2556	2629	2556	2629	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2556	2629	2556	2629	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	98	111	98	111	0.00
21/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	98	111	98	111	0.00
21/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	98	111	98	111	0.00
21/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	98	111	98	111	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	98	111	98	111	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	595	629	595	629	0.00
21/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	595	629	595	629	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	595	629	595	629	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	595	629	595	629	0.00
21/11/2008	€ / R On 16-March-09	8.80	Call	Currency Future	595	629	595	629	0.00
21/11/2008	€ / R On 16-March-09	8.70	Call	Currency Future	595	629	595	629	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	595	629	595	629	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2138	2110	2138	2110	0.00
21/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2138	2110	2138	2110	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2138	2110	2138	2110	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2138	2110	2138	2110	0.00
21/11/2008	€ / R On 16-March-09	8.80	Put	Currency Future	2138	2110	2138	2110	0.00
21/11/2008	€ / R On 16-March-09	8.70	Put	Currency Future	2138	2110	2138	2110	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2138	2110	2138	2110	0.00
21/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	463	489	463	489	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	463	489	463	489	0.00
21/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	463	489	463	489	0.00
21/11/2008	€ / R On 16-March-09	8.70	Call	Currency Future	463	489	463	489	0.00
21/11/2008	€ / R On 16-March-09	8.80	Call	Currency Future	463	489	463	489	0.00
21/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	463	489	463	489	0.00
21/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2806	2771	2806	2771	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2806	2771	2806	2771	0.00
21/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2806	2771	2806	2771	0.00
21/11/2008	€ / R On 16-March-09	8.70	Put	Currency Future	2806	2771	2806	2771	0.00
21/11/2008	€ / R On 16-March-09	8.80	Put	Currency Future	2806	2771	2806	2771	0.00
21/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2806	2771	2806	2771	0.00
21/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1186	1243	1186	1243	0.00
21/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1186	1243	1186	1243	0.00
21/11/2008	€ / R On 12-June-09	8.55	Call	Currency Future	1186	1243	1186	1243	0.00
21/11/2008	€ / R On 12-June-09	8.45	Call	Currency Future	1186	1243	1186	1243	0.00
21/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1186	1243	1186	1243	0.00
21/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1373	1350	1373	1350	0.00
21/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1373	1350	1373	1350	0.00
21/11/2008	€ / R On 12-June-09	8.55	Put	Currency Future	1373	1350	1373	1350	0.00
21/11/2008	€ / R On 12-June-09	8.45	Put	Currency Future	1373	1350	1373	1350	0.00
21/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1373	1350	1373	1350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1152	1208	1152	1208	0.00
21/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1152	1208	1152	1208	0.00
21/11/2008	€ / R On 12-June-09	9.05	Call	Currency Future	1152	1208	1152	1208	0.00
21/11/2008	€ / R On 12-June-09	8.95	Call	Currency Future	1152	1208	1152	1208	0.00
21/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1152	1208	1152	1208	0.00
21/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1439	1415	1439	1415	0.00
21/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1439	1415	1439	1415	0.00
21/11/2008	€ / R On 12-June-09	9.05	Put	Currency Future	1439	1415	1439	1415	0.00
21/11/2008	€ / R On 12-June-09	8.95	Put	Currency Future	1439	1415	1439	1415	0.00
21/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1439	1415	1439	1415	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	3188	3219	3188	3219	0.00
21/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3188	3219	3188	3219	0.00
21/11/2008	€ / R On 12-December-08	8.70	Call	Currency Future	3188	3219	3188	3219	0.00
21/11/2008	€ / R On 12-December-08	8.80	Call	Currency Future	3188	3219	3188	3219	0.00
21/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	3188	3219	3188	3219	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	12	14	12	14	0.00
21/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	12	14	12	14	0.00
21/11/2008	€ / R On 12-December-08	8.70	Put	Currency Future	12	14	12	14	0.00
21/11/2008	€ / R On 12-December-08	8.80	Put	Currency Future	12	14	12	14	0.00
21/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	12	14	12	14	0.00
21/11/2008	€ / R On 12-December-08	235.00	Call	Currency Future	2404	2435	2404	2435	0.00
21/11/2008	€ / R On 12-December-08	235.00	Put	Currency Future	28	31	28	31	0.00
21/11/2008	€ / R On 12-December-08	240.50	Call	Currency Future	134	154	134	154	0.00
21/11/2008	€ / R On 12-December-08	240.50	Put	Currency Future	1758	1749	1758	1749	0.00
21/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	62	79	62	79	0.00
21/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2486	2474	2486	2474	0.00
21/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	37	39	37	39	0.00
21/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	3261	3234	3261	3234	0.00
21/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3226	3285	3226	3285	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	68		67	68	67	0.00
21/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2466		2537	2466	2537	0.00
21/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	108		119	108	119	0.00
21/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	449		475	449	475	0.00
21/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2892		2857	2892	2857	0.00
21/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	350		372	350	372	0.00
21/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3592		3554	3592	3554	0.00
21/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1336		1398	1336	1398	0.00
21/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1123		1105	1123	1105	0.00
21/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1152		1208	1152	1208	0.00
21/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1439		1415	1439	1415	0.00
21/11/2008	ALBI On 05-February-09			Index Future	289.8700		287.1570	289.8650	287.1570	607.00
21/11/2008	ALBI On 05-February-09			Index Future	289.8700		287.1570	289.8650	287.1570	607.00
21/11/2008	ALBI On 05-February-09			Index Future	289.8700		287.1570	289.8650	287.1570	607.00
21/11/2008	ALBI On 05-February-09			Index Future	289.8700		287.1570	289.8650	287.1570	607.00
21/11/2008	ALBI On 05-February-09			Index Future	289.8700		287.1570	289.8650	287.1570	607.00
21/11/2008	ALBI On 05-February-09			Index Future	289.8700		287.1570	289.8650	287.1570	607.00
21/11/2008	ALBI On 05-February-09			Index Future	289.8700		287.1570	289.8650	287.1570	607.00
21/11/2008	ALBI On 05-February-09			Index Future	289.8700		287.1570	289.8650	287.1570	607.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 07-May-09			Index Future	298.0600		295.2700	298.0590	295.2700	0.00
21/11/2008	ALBI On 06-August-09			Index Future	302.6400		300.3620	302.6440	300.3620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	ALBI On 06-August-09			Index Future	302.6400	300.3620	302.6440	300.3620	0.00
21/11/2008	ALBI On 06-August-09			Index Future	302.6400	300.3620	302.6440	300.3620	0.00
21/11/2008	ALBI On 06-August-09			Index Future	302.6400	300.3620	302.6440	300.3620	0.00
21/11/2008	ALBI On 06-August-09			Index Future	302.6400	300.3620	302.6440	300.3620	0.00
21/11/2008	ALBI On 06-August-09			Index Future	302.6400	300.3620	302.6440	300.3620	0.00
21/11/2008	ALBI On 06-August-09			Index Future	302.6400	300.3620	302.6440	300.3620	0.00
21/11/2008	ALBI On 06-August-09			Index Future	302.6400	300.3620	302.6440	300.3620	0.00
21/11/2008	CRD1 On 05-February-09			Index Future	121.6800	120.7900	121.6760	120.7900	0.00
21/11/2008	CRD1 On 05-February-09			Index Future	121.6800	120.7900	121.6760	120.7900	0.00
21/11/2008	CRD1 On 05-February-09			Index Future	121.6800	120.7900	121.6760	120.7900	0.00
21/11/2008	CRD1 On 05-February-09			Index Future	121.6800	120.7900	121.6760	120.7900	0.00
21/11/2008	CRD1 On 05-February-09			Index Future	121.6800	120.7900	121.6760	120.7900	0.00
21/11/2008	CRD1 On 05-February-09			Index Future	121.6800	120.7900	121.6760	120.7900	0.00
21/11/2008	CRD1 On 05-February-09			Index Future	121.6800	120.7900	121.6760	120.7900	0.00
21/11/2008	CRD1 On 05-February-09			Index Future	121.6800	120.7900	121.6760	120.7900	0.00
21/11/2008	CRD1 On 07-May-09			Index Future	125.1500	124.2030	125.1530	124.2030	0.00
21/11/2008	CRD1 On 07-May-09			Index Future	125.1500	124.2030	125.1530	124.2030	0.00
21/11/2008	CRD1 On 07-May-09			Index Future	125.1500	124.2030	125.1530	124.2030	0.00
21/11/2008	CRD1 On 07-May-09			Index Future	125.1500	124.2030	125.1530	124.2030	0.00
21/11/2008	CRD1 On 07-May-09			Index Future	125.1500	124.2030	125.1530	124.2030	0.00
21/11/2008	CRD1 On 07-May-09			Index Future	125.1500	124.2030	125.1530	124.2030	0.00
21/11/2008	CRD1 On 07-May-09			Index Future	125.1500	124.2030	125.1530	124.2030	0.00
21/11/2008	CRD1 On 06-August-09			Index Future	128.5300	127.5570	128.5340	127.5570	2.00
21/11/2008	CRD1 On 06-August-09			Index Future	128.5300	127.5570	128.5340	127.5570	2.00
21/11/2008	CRD1 On 06-August-09			Index Future	128.5300	127.5570	128.5340	127.5570	2.00
21/11/2008	CRD1 On 06-August-09			Index Future	128.5300	127.5570	128.5340	127.5570	2.00
21/11/2008	CRD1 On 06-August-09			Index Future	128.5300	127.5570	128.5340	127.5570	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	CRD1 On 06-August-09			Index Future	128.5300	127.5570	128.5340	127.5570	2.00
21/11/2008	CRD1 On 06-August-09			Index Future	128.5300	127.5570	128.5340	127.5570	2.00
21/11/2008	CRD1 On 06-August-09			Index Future	128.5300	127.5570	128.5340	127.5570	2.00
21/11/2008	GOVI On 05-February-09			jGovi	291.5400	288.9550	291.5370	288.9550	501.00
21/11/2008	GOVI On 05-February-09			jGovi	291.5400	288.9550	291.5370	288.9550	501.00
21/11/2008	GOVI On 05-February-09			jGovi	291.5400	288.9550	291.5370	288.9550	501.00
21/11/2008	GOVI On 05-February-09			jGovi	291.5400	288.9550	291.5370	288.9550	501.00
21/11/2008	GOVI On 05-February-09			jGovi	291.5400	288.9550	291.5370	288.9550	501.00
21/11/2008	GOVI On 05-February-09			jGovi	291.5400	288.9550	291.5370	288.9550	501.00
21/11/2008	GOVI On 05-February-09			jGovi	291.5400	288.9550	291.5370	288.9550	501.00
21/11/2008	GOVI On 07-May-09			jGovi	299.8700	297.1200	299.8690	297.1200	0.00
21/11/2008	GOVI On 07-May-09			jGovi	299.8700	297.1200	299.8690	297.1200	0.00
21/11/2008	GOVI On 07-May-09			jGovi	299.8700	297.1200	299.8690	297.1200	0.00
21/11/2008	GOVI On 07-May-09			jGovi	299.8700	297.1200	299.8690	297.1200	0.00
21/11/2008	GOVI On 07-May-09			jGovi	299.8700	297.1200	299.8690	297.1200	0.00
21/11/2008	GOVI On 07-May-09			jGovi	299.8700	297.1200	299.8690	297.1200	0.00
21/11/2008	GOVI On 07-May-09			jGovi	299.8700	297.1200	299.8690	297.1200	0.00
21/11/2008	GOVI On 07-May-09			jGovi	299.8700	297.1200	299.8690	297.1200	0.00
21/11/2008	GOVI On 06-August-09			jGovi	307.9700	305.1440	307.9710	305.1440	0.00
21/11/2008	GOVI On 06-August-09			jGovi	307.9700	305.1440	307.9710	305.1440	0.00
21/11/2008	GOVI On 06-August-09			jGovi	307.9700	305.1440	307.9710	305.1440	0.00
21/11/2008	GOVI On 06-August-09			jGovi	307.9700	305.1440	307.9710	305.1440	0.00
21/11/2008	GOVI On 06-August-09			jGovi	307.9700	305.1440	307.9710	305.1440	0.00
21/11/2008	GOVI On 06-August-09			jGovi	307.9700	305.1440	307.9710	305.1440	0.00
21/11/2008	GOVI On 06-August-09			jGovi	307.9700	305.1440	307.9710	305.1440	0.00
21/11/2008	GOVI On 06-August-09			jGovi	307.9700	305.1440	307.9710	305.1440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	ILBI On 05-February-09			Index Future	341.4100	342.5040	341.4050	342.5040	1.00
21/11/2008	ILBI On 05-February-09			Index Future	341.4100	342.5040	341.4050	342.5040	1.00
21/11/2008	ILBI On 05-February-09			Index Future	341.4100	342.5040	341.4050	342.5040	1.00
21/11/2008	ILBI On 05-February-09			Index Future	341.4100	342.5040	341.4050	342.5040	1.00
21/11/2008	ILBI On 05-February-09			Index Future	341.4100	342.5040	341.4050	342.5040	1.00
21/11/2008	ILBI On 05-February-09			Index Future	341.4100	342.5040	341.4050	342.5040	1.00
21/11/2008	ILBI On 05-February-09			Index Future	341.4100	342.5040	341.4050	342.5040	1.00
21/11/2008	ILBI On 05-February-09			Index Future	341.4100	342.5040	341.4050	342.5040	1.00
21/11/2008	ILBI On 07-May-09			Index Future	351.2100	352.3360	351.2090	352.3360	0.00
21/11/2008	ILBI On 07-May-09			Index Future	351.2100	352.3360	351.2090	352.3360	0.00
21/11/2008	ILBI On 07-May-09			Index Future	351.2100	352.3360	351.2090	352.3360	0.00
21/11/2008	ILBI On 07-May-09			Index Future	351.2100	352.3360	351.2090	352.3360	0.00
21/11/2008	ILBI On 07-May-09			Index Future	351.2100	352.3360	351.2090	352.3360	0.00
21/11/2008	ILBI On 07-May-09			Index Future	351.2100	352.3360	351.2090	352.3360	0.00
21/11/2008	ILBI On 07-May-09			Index Future	351.2100	352.3360	351.2090	352.3360	0.00
21/11/2008	ILBI On 07-May-09			Index Future	351.2100	352.3360	351.2090	352.3360	0.00
21/11/2008	J153 On 31-August-10			jSwap	9.5200	9.8700	0.0365	0.0427	0.00
21/11/2008	J153 On 31-August-10			jSwap	9.5200	9.8700	0.0365	0.0427	0.00
21/11/2008	J153 On 31-August-10			jSwap	9.5200	9.8700	0.0365	0.0427	0.00
21/11/2008	J153 On 31-August-10			jSwap	9.5200	9.8700	0.0365	0.0427	0.00
21/11/2008	J153 On 31-August-10			jSwap	9.5200	9.8700	0.0365	0.0427	0.00
21/11/2008	J153 On 31-August-10			jSwap	9.5200	9.8700	0.0365	0.0427	0.00
21/11/2008	J153 On 31-August-10			jSwap	9.5200	9.8700	0.0365	0.0427	0.00
21/11/2008	J153 On 31-August-10			jSwap	9.5200	9.8700	0.0365	0.0427	0.00
21/11/2008	J157 On 15-September-15			jSwap	8.4100	8.7140	0.0443	0.0280	0.00
21/11/2008	J157 On 15-September-15			jSwap	8.4100	8.7140	0.0443	0.0280	0.00
21/11/2008	J157 On 15-September-15			jSwap	8.4100	8.7140	0.0443	0.0280	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	J157 On 15-September-15			jSwap	8.4100	8.7140	0.0443	0.0280	0.00
21/11/2008	J157 On 15-September-15			jSwap	8.4100	8.7140	0.0443	0.0280	0.00
21/11/2008	J157 On 15-September-15			jSwap	8.4100	8.7140	0.0443	0.0280	0.00
21/11/2008	J157 On 15-September-15			jSwap	8.4100	8.7140	0.0443	0.0280	0.00
21/11/2008	J157 On 15-September-15			jSwap	8.4100	8.7140	0.0443	0.0280	0.00
21/11/2008	J186 On 21-December-26			jSwap	7.7400	7.9780	0.0233	0.0467	0.00
21/11/2008	J186 On 21-December-26			jSwap	7.7400	7.9780	0.0233	0.0467	0.00
21/11/2008	J186 On 21-December-26			jSwap	7.7400	7.9780	0.0233	0.0467	0.00
21/11/2008	J186 On 21-December-26			jSwap	7.7400	7.9780	0.0233	0.0467	0.00
21/11/2008	J186 On 21-December-26			jSwap	7.7400	7.9780	0.0233	0.0467	0.00
21/11/2008	J186 On 21-December-26			jSwap	7.7400	7.9780	0.0233	0.0467	0.00
21/11/2008	J186 On 21-December-26			jSwap	7.7400	7.9780	0.0233	0.0467	0.00
21/11/2008	J186 On 21-December-26			jSwap	7.7400	7.9780	0.0233	0.0467	0.00
21/11/2008	J201 On 22-December-14			jSwap	8.6500	8.9410	0.0582	0.0725	0.00
21/11/2008	J201 On 22-December-14			jSwap	8.6500	8.9410	0.0582	0.0725	0.00
21/11/2008	J201 On 22-December-14			jSwap	8.6500	8.9410	0.0582	0.0725	0.00
21/11/2008	J201 On 22-December-14			jSwap	8.6500	8.9410	0.0582	0.0725	0.00
21/11/2008	J201 On 22-December-14			jSwap	8.6500	8.9410	0.0582	0.0725	0.00
21/11/2008	J201 On 22-December-14			jSwap	8.6500	8.9410	0.0582	0.0725	0.00
21/11/2008	J201 On 22-December-14			jSwap	8.6500	8.9410	0.0582	0.0725	0.00
21/11/2008	J201 On 22-December-14			jSwap	8.6500	8.9410	0.0582	0.0725	0.00
21/11/2008	J203 On 15-September-17			jSwap	8.3300	8.5960	0.0527	0.0686	0.00
21/11/2008	J203 On 15-September-17			jSwap	8.3300	8.5960	0.0527	0.0686	0.00
21/11/2008	J203 On 15-September-17			jSwap	8.3300	8.5960	0.0527	0.0686	0.00
21/11/2008	J203 On 15-September-17			jSwap	8.3300	8.5960	0.0527	0.0686	0.00
21/11/2008	J203 On 15-September-17			jSwap	8.3300	8.5960	0.0527	0.0686	0.00
21/11/2008	J203 On 15-September-17			jSwap	8.3300	8.5960	0.0527	0.0686	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	JFRA On 05-February-09			JFra	10.8300	11.1330	0.0263	0.0270	0.00
21/11/2008	JFRA On 05-February-09			JFra	10.8300	11.1330	0.0263	0.0270	0.00
21/11/2008	JFRA On 05-February-09			JFra	10.8300	11.1330	0.0263	0.0270	0.00
21/11/2008	JFRA On 05-February-09			JFra	10.8300	11.1330	0.0263	0.0270	0.00
21/11/2008	JFRA On 05-February-09			JFra	10.8300	11.1330	0.0263	0.0270	0.00
21/11/2008	JFRA On 05-February-09			JFra	10.8300	11.1330	0.0263	0.0270	0.00
21/11/2008	JFRA On 05-February-09			JFra	10.8300	11.1330	0.0263	0.0270	0.00
21/11/2008	JFRA On 05-February-09			JFra	10.8300	11.1330	0.0263	0.0270	0.00
21/11/2008	JFRA On 07-May-09			JFra	9.3100	9.7360	0.0227	0.0237	0.00
21/11/2008	JFRA On 07-May-09			JFra	9.3100	9.7360	0.0227	0.0237	0.00
21/11/2008	JFRA On 07-May-09			JFra	9.3100	9.7360	0.0227	0.0237	0.00
21/11/2008	JFRA On 07-May-09			JFra	9.3100	9.7360	0.0227	0.0237	0.00
21/11/2008	JFRA On 07-May-09			JFra	9.3100	9.7360	0.0227	0.0237	0.00
21/11/2008	JFRA On 07-May-09			JFra	9.3100	9.7360	0.0227	0.0237	0.00
21/11/2008	JFRA On 07-May-09			JFra	9.3100	9.7360	0.0227	0.0237	0.00
21/11/2008	JFRA On 07-May-09			JFra	9.3100	9.7360	0.0227	0.0237	0.00
21/11/2008	JFRA On 06-August-09			JFra	8.3000	8.7780	0.0203	0.0214	0.00
21/11/2008	JFRA On 06-August-09			JFra	8.3000	8.7780	0.0203	0.0214	0.00
21/11/2008	JFRA On 06-August-09			JFra	8.3000	8.7780	0.0203	0.0214	0.00
21/11/2008	JFRA On 06-August-09			JFra	8.3000	8.7780	0.0203	0.0214	0.00
21/11/2008	JFRA On 06-August-09			JFra	8.3000	8.7780	0.0203	0.0214	0.00
21/11/2008	JFRA On 06-August-09			JFra	8.3000	8.7780	0.0203	0.0214	0.00
21/11/2008	JFRA On 06-August-09			JFra	8.3000	8.7780	0.0203	0.0214	0.00
21/11/2008	JFRA On 06-August-09			JFra	8.3000	8.7780	0.0203	0.0214	0.00
21/11/2008	JFRA On 05-November-09			JFra	7.7500	8.2600	0.0190	0.0202	0.00
21/11/2008	JFRA On 05-November-09			JFra	7.7500	8.2600	0.0190	0.0202	0.00
21/11/2008	JFRA On 05-November-09			JFra	7.7500	8.2600	0.0190	0.0202	0.00
21/11/2008	JFRA On 05-November-09			JFra	7.7500	8.2600	0.0190	0.0202	0.00
21/11/2008	JFRA On 05-November-09			JFra	7.7500	8.2600	0.0190	0.0202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	JFRA On 05-November-09			jFra	7.7500	8.2600	0.0190	0.0202	0.00
21/11/2008	JFRA On 05-November-09			jFra	7.7500	8.2600	0.0190	0.0202	0.00
21/11/2008	JFRA On 05-November-09			jFra	7.7500	8.2600	0.0190	0.0202	0.00
21/11/2008	JN02 On 05-February-09			jNote	8.3900	8.8280	0.1520	0.1591	0.00
21/11/2008	JN02 On 05-February-09			jNote	8.3900	8.8280	0.1520	0.1591	0.00
21/11/2008	JN02 On 05-February-09			jNote	8.3900	8.8280	0.1520	0.1591	0.00
21/11/2008	JN02 On 05-February-09			jNote	8.3900	8.8280	0.1520	0.1591	0.00
21/11/2008	JN02 On 05-February-09			jNote	8.3900	8.8280	0.1520	0.1591	0.00
21/11/2008	JN02 On 05-February-09			jNote	8.3900	8.8280	0.1520	0.1591	0.00
21/11/2008	JN02 On 05-February-09			jNote	8.3900	8.8280	0.1520	0.1591	0.00
21/11/2008	JN02 On 07-May-09			jNote	7.9700	8.4220	0.1453	0.1528	0.00
21/11/2008	JN02 On 07-May-09			jNote	7.9700	8.4220	0.1453	0.1528	0.00
21/11/2008	JN02 On 07-May-09			jNote	7.9700	8.4220	0.1453	0.1528	0.00
21/11/2008	JN02 On 07-May-09			jNote	7.9700	8.4220	0.1453	0.1528	0.00
21/11/2008	JN02 On 07-May-09			jNote	7.9700	8.4220	0.1453	0.1528	0.00
21/11/2008	JN02 On 07-May-09			jNote	7.9700	8.4220	0.1453	0.1528	0.00
21/11/2008	JN02 On 07-May-09			jNote	7.9700	8.4220	0.1453	0.1528	0.00
21/11/2008	JN02 On 07-May-09			jNote	7.9700	8.4220	0.1453	0.1528	0.00
21/11/2008	JN02 On 06-August-09			jNote	7.7600	8.2070	0.1420	0.1495	0.00
21/11/2008	JN02 On 06-August-09			jNote	7.7600	8.2070	0.1420	0.1495	0.00
21/11/2008	JN02 On 06-August-09			jNote	7.7600	8.2070	0.1420	0.1495	0.00
21/11/2008	JN02 On 06-August-09			jNote	7.7600	8.2070	0.1420	0.1495	0.00
21/11/2008	JN02 On 06-August-09			jNote	7.7600	8.2070	0.1420	0.1495	0.00
21/11/2008	JN02 On 06-August-09			jNote	7.7600	8.2070	0.1420	0.1495	0.00
21/11/2008	JN02 On 06-August-09			jNote	7.7600	8.2070	0.1420	0.1495	0.00
21/11/2008	JN02 On 06-August-09			jNote	7.7600	8.2070	0.1420	0.1495	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	JN05 On 05-February-09			jNote	8.0800	8.4090	0.3286	0.3389	0.00
21/11/2008	JN05 On 05-February-09			jNote	8.0800	8.4090	0.3286	0.3389	0.00
21/11/2008	JN05 On 05-February-09			jNote	8.0800	8.4090	0.3286	0.3389	0.00
21/11/2008	JN05 On 05-February-09			jNote	8.0800	8.4090	0.3286	0.3389	0.00
21/11/2008	JN05 On 05-February-09			jNote	8.0800	8.4090	0.3286	0.3389	0.00
21/11/2008	JN05 On 05-February-09			jNote	8.0800	8.4090	0.3286	0.3389	0.00
21/11/2008	JN05 On 05-February-09			jNote	8.0800	8.4090	0.3286	0.3389	0.00
21/11/2008	JN05 On 05-February-09			jNote	8.0800	8.4090	0.3286	0.3389	0.00
21/11/2008	JN05 On 07-May-09			jNote	7.9100	8.2330	0.3229	0.3332	0.00
21/11/2008	JN05 On 07-May-09			jNote	7.9100	8.2330	0.3229	0.3332	0.00
21/11/2008	JN05 On 07-May-09			jNote	7.9100	8.2330	0.3229	0.3332	0.00
21/11/2008	JN05 On 07-May-09			jNote	7.9100	8.2330	0.3229	0.3332	0.00
21/11/2008	JN05 On 07-May-09			jNote	7.9100	8.2330	0.3229	0.3332	0.00
21/11/2008	JN05 On 07-May-09			jNote	7.9100	8.2330	0.3229	0.3332	0.00
21/11/2008	JN05 On 07-May-09			jNote	7.9100	8.2330	0.3229	0.3332	0.00
21/11/2008	JN05 On 07-May-09			jNote	7.9100	8.2330	0.3229	0.3332	0.00
21/11/2008	JN05 On 06-August-09			jNote	7.8300	8.1410	0.3217	0.3317	0.00
21/11/2008	JN05 On 06-August-09			jNote	7.8300	8.1410	0.3217	0.3317	0.00
21/11/2008	JN05 On 06-August-09			jNote	7.8300	8.1410	0.3217	0.3317	0.00
21/11/2008	JN05 On 06-August-09			jNote	7.8300	8.1410	0.3217	0.3317	0.00
21/11/2008	JN05 On 06-August-09			jNote	7.8300	8.1410	0.3217	0.3317	0.00
21/11/2008	JN05 On 06-August-09			jNote	7.8300	8.1410	0.3217	0.3317	0.00
21/11/2008	JN05 On 06-August-09			jNote	7.8300	8.1410	0.3217	0.3317	0.00
21/11/2008	JN05 On 06-August-09			jNote	7.8300	8.1410	0.3217	0.3317	0.00
21/11/2008	JN10 On 05-February-09			jNote	7.9700	8.1950	0.5431	0.5519	0.00
21/11/2008	JN10 On 05-February-09			jNote	7.9700	8.1950	0.5431	0.5519	0.00
21/11/2008	JN10 On 05-February-09			jNote	7.9700	8.1950	0.5431	0.5519	0.00
21/11/2008	JN10 On 05-February-09			jNote	7.9700	8.1950	0.5431	0.5519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	JN10 On 05-February-09			jNote	7.9700	8.1950	0.5431	0.5519	0.00
21/11/2008	JN10 On 05-February-09			jNote	7.9700	8.1950	0.5431	0.5519	0.00
21/11/2008	JN10 On 05-February-09			jNote	7.9700	8.1950	0.5431	0.5519	0.00
21/11/2008	JN10 On 05-February-09			jNote	7.9700	8.1950	0.5431	0.5519	0.00
21/11/2008	JN10 On 07-May-09			jNote	7.8500	8.0720	0.5382	0.5470	0.00
21/11/2008	JN10 On 07-May-09			jNote	7.8500	8.0720	0.5382	0.5470	0.00
21/11/2008	JN10 On 07-May-09			jNote	7.8500	8.0720	0.5382	0.5470	0.00
21/11/2008	JN10 On 07-May-09			jNote	7.8500	8.0720	0.5382	0.5470	0.00
21/11/2008	JN10 On 07-May-09			jNote	7.8500	8.0720	0.5382	0.5470	0.00
21/11/2008	JN10 On 07-May-09			jNote	7.8500	8.0720	0.5382	0.5470	0.00
21/11/2008	JN10 On 07-May-09			jNote	7.8500	8.0720	0.5382	0.5470	0.00
21/11/2008	JN10 On 07-May-09			jNote	7.8500	8.0720	0.5382	0.5470	0.00
21/11/2008	JN10 On 06-August-09			jNote	7.7700	7.9960	0.5352	0.5441	0.00
21/11/2008	JN10 On 06-August-09			jNote	7.7700	7.9960	0.5352	0.5441	0.00
21/11/2008	JN10 On 06-August-09			jNote	7.7700	7.9960	0.5352	0.5441	0.00
21/11/2008	JN10 On 06-August-09			jNote	7.7700	7.9960	0.5352	0.5441	0.00
21/11/2008	JN10 On 06-August-09			jNote	7.7700	7.9960	0.5352	0.5441	0.00
21/11/2008	JN10 On 06-August-09			jNote	7.7700	7.9960	0.5352	0.5441	0.00
21/11/2008	JN10 On 06-August-09			jNote	7.7700	7.9960	0.5352	0.5441	0.00
21/11/2008	JN10 On 06-August-09			jNote	7.7700	7.9960	0.5352	0.5441	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00
21/11/2008	JROD On 30-January-09			jRod	12.1300	12.1390	0.0110	0.0104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	JROD On 27-February-09			jRod	12.0200	12.0540	0.0206	0.0202	0.00
21/11/2008	JROD On 27-February-09			jRod	12.0200	12.0540	0.0206	0.0202	0.00
21/11/2008	JROD On 27-February-09			jRod	12.0200	12.0540	0.0206	0.0202	0.00
21/11/2008	JROD On 27-February-09			jRod	12.0200	12.0540	0.0206	0.0202	0.00
21/11/2008	JROD On 27-February-09			jRod	12.0200	12.0540	0.0206	0.0202	0.00
21/11/2008	JROD On 27-February-09			jRod	12.0200	12.0540	0.0206	0.0202	0.00
21/11/2008	JROD On 27-February-09			jRod	12.0200	12.0540	0.0206	0.0202	0.00
21/11/2008	JROD On 27-February-09			jRod	12.0200	12.0540	0.0206	0.0202	0.00
21/11/2008	JROD On 31-March-09			jRod	11.9900	12.1100	0.0204	0.0202	0.00
21/11/2008	JROD On 31-March-09			jRod	11.9900	12.1100	0.0204	0.0202	0.00
21/11/2008	JROD On 31-March-09			jRod	11.9900	12.1100	0.0204	0.0202	0.00
21/11/2008	JROD On 31-March-09			jRod	11.9900	12.1100	0.0204	0.0202	0.00
21/11/2008	JROD On 31-March-09			jRod	11.9900	12.1100	0.0204	0.0202	0.00
21/11/2008	JROD On 31-March-09			jRod	11.9900	12.1100	0.0204	0.0202	0.00
21/11/2008	JROD On 31-March-09			jRod	11.9900	12.1100	0.0204	0.0202	0.00
21/11/2008	JROD On 31-March-09			jRod	11.9900	12.1100	0.0204	0.0202	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 30-April-09			jRod	11.8800	12.1090	0.0196	0.0199	0.00
21/11/2008	JROD On 29-May-09			jRod	11.7500	11.9700	0.0282	0.0291	0.00
21/11/2008	JROD On 29-May-09			jRod	11.7500	11.9700	0.0282	0.0291	0.00
21/11/2008	JROD On 29-May-09			jRod	11.7500	11.9700	0.0282	0.0291	0.00
21/11/2008	JROD On 29-May-09			jRod	11.7500	11.9700	0.0282	0.0291	0.00
21/11/2008	JROD On 29-May-09			jRod	11.7500	11.9700	0.0282	0.0291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	JROD On 29-May-09			jRod	11.7500	11.9700	0.0282	0.0291	0.00
21/11/2008	JROD On 29-May-09			jRod	11.7500	11.9700	0.0282	0.0291	0.00
21/11/2008	JROD On 29-May-09			jRod	11.7500	11.9700	0.0282	0.0291	0.00
21/11/2008	JROD On 30-June-09			jRod	11.6100	11.9070	0.0270	0.0283	0.00
21/11/2008	JROD On 30-June-09			jRod	11.6100	11.9070	0.0270	0.0283	0.00
21/11/2008	JROD On 30-June-09			jRod	11.6100	11.9070	0.0270	0.0283	0.00
21/11/2008	JROD On 30-June-09			jRod	11.6100	11.9070	0.0270	0.0283	0.00
21/11/2008	JROD On 30-June-09			jRod	11.6100	11.9070	0.0270	0.0283	0.00
21/11/2008	JROD On 30-June-09			jRod	11.6100	11.9070	0.0270	0.0283	0.00
21/11/2008	JROD On 30-June-09			jRod	11.6100	11.9070	0.0270	0.0283	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 28-November-08			jRod	11.8000	11.8030	0.0104	0.0098	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	JROD On 31-December-08			jRod	11.9400	11.9330	0.0107	0.0101	0.00
21/11/2008	OTH1 On 05-February-09			Index Future	280.1100	277.3470	280.1130	277.3470	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	OTH1 On 05-February-09			Index Future	280.1100	277.3470	280.1130	277.3470	0.00
21/11/2008	OTH1 On 05-February-09			Index Future	280.1100	277.3470	280.1130	277.3470	0.00
21/11/2008	OTH1 On 05-February-09			Index Future	280.1100	277.3470	280.1130	277.3470	0.00
21/11/2008	OTH1 On 05-February-09			Index Future	280.1100	277.3470	280.1130	277.3470	0.00
21/11/2008	OTH1 On 05-February-09			Index Future	280.1100	277.3470	280.1130	277.3470	0.00
21/11/2008	OTH1 On 05-February-09			Index Future	280.1100	277.3470	280.1130	277.3470	0.00
21/11/2008	OTH1 On 05-February-09			Index Future	280.1100	277.3470	280.1130	277.3470	0.00
21/11/2008	OTH1 On 07-May-09			Index Future	288.1200	285.1840	288.1190	285.1840	0.00
21/11/2008	OTH1 On 07-May-09			Index Future	288.1200	285.1840	288.1190	285.1840	0.00
21/11/2008	OTH1 On 07-May-09			Index Future	288.1200	285.1840	288.1190	285.1840	0.00
21/11/2008	OTH1 On 07-May-09			Index Future	288.1200	285.1840	288.1190	285.1840	0.00
21/11/2008	OTH1 On 07-May-09			Index Future	288.1200	285.1840	288.1190	285.1840	0.00
21/11/2008	OTH1 On 07-May-09			Index Future	288.1200	285.1840	288.1190	285.1840	0.00
21/11/2008	OTH1 On 07-May-09			Index Future	288.1200	285.1840	288.1190	285.1840	0.00
21/11/2008	OTH1 On 07-May-09			Index Future	288.1200	285.1840	288.1190	285.1840	0.00
21/11/2008	OTH1 On 06-August-09			Index Future	295.9000	292.8860	295.9030	292.8860	3.00
21/11/2008	OTH1 On 06-August-09			Index Future	295.9000	292.8860	295.9030	292.8860	3.00
21/11/2008	OTH1 On 06-August-09			Index Future	295.9000	292.8860	295.9030	292.8860	3.00
21/11/2008	OTH1 On 06-August-09			Index Future	295.9000	292.8860	295.9030	292.8860	3.00
21/11/2008	OTH1 On 06-August-09			Index Future	295.9000	292.8860	295.9030	292.8860	3.00
21/11/2008	OTH1 On 06-August-09			Index Future	295.9000	292.8860	295.9030	292.8860	3.00
21/11/2008	OTH1 On 06-August-09			Index Future	295.9000	292.8860	295.9030	292.8860	3.00
21/11/2008	OTH1 On 06-August-09			Index Future	295.9000	292.8860	295.9030	292.8860	3.00
21/11/2008	R153 On 05-February-09			Bond Future	7.9600	8.3200	113.0607	112.5171	4514.00
21/11/2008	R153 On 05-February-09			Bond Future	7.9600	8.3200	113.0607	112.5171	4514.00
21/11/2008	R153 On 05-February-09			Bond Future	7.9600	8.3200	113.0607	112.5171	4514.00
21/11/2008	R153 On 05-February-09			Bond Future	7.9600	8.3200	113.0607	112.5171	4514.00
21/11/2008	R153 On 05-February-09			Bond Future	7.9600	8.3200	113.0607	112.5171	4514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R153 On 05-February-09			Bond Future	7.9600	8.3200	113.0607	112.5171	4514.00
21/11/2008	R153 On 05-February-09			Bond Future	7.9600	8.3200	113.0607	112.5171	4514.00
21/11/2008	R153 On 05-February-09			Bond Future	7.9600	8.3200	113.0607	112.5171	4514.00
21/11/2008	R153 On 07-May-09			Bond Future	7.3100	7.7420	109.5019	108.9429	0.00
21/11/2008	R153 On 07-May-09			Bond Future	7.3100	7.7420	109.5019	108.9429	0.00
21/11/2008	R153 On 07-May-09			Bond Future	7.3100	7.7420	109.5019	108.9429	0.00
21/11/2008	R153 On 07-May-09			Bond Future	7.3100	7.7420	109.5019	108.9429	0.00
21/11/2008	R153 On 07-May-09			Bond Future	7.3100	7.7420	109.5019	108.9429	0.00
21/11/2008	R153 On 07-May-09			Bond Future	7.3100	7.7420	109.5019	108.9429	0.00
21/11/2008	R153 On 07-May-09			Bond Future	7.3100	7.7420	109.5019	108.9429	0.00
21/11/2008	R153 On 06-August-09			Bond Future	6.4200	6.9640	112.4120	111.8388	0.00
21/11/2008	R153 On 06-August-09			Bond Future	6.4200	6.9640	112.4120	111.8388	0.00
21/11/2008	R153 On 06-August-09			Bond Future	6.4200	6.9640	112.4120	111.8388	0.00
21/11/2008	R153 On 06-August-09			Bond Future	6.4200	6.9640	112.4120	111.8388	0.00
21/11/2008	R153 On 06-August-09			Bond Future	6.4200	6.9640	112.4120	111.8388	0.00
21/11/2008	R153 On 06-August-09			Bond Future	6.4200	6.9640	112.4120	111.8388	0.00
21/11/2008	R153 On 06-August-09			Bond Future	6.4200	6.9640	112.4120	111.8388	0.00
21/11/2008	R153 On 06-August-09			Bond Future	6.4200	6.9640	112.4120	111.8388	0.00
21/11/2008	R157 On 05-February-09			Bond Future	8.1100	8.3150	132.6170	131.4071	7070.00
21/11/2008	R157 On 05-February-09			Bond Future	8.1100	8.3150	132.6170	131.4071	7070.00
21/11/2008	R157 On 05-February-09			Bond Future	8.1100	8.3150	132.6170	131.4071	7070.00
21/11/2008	R157 On 05-February-09			Bond Future	8.1100	8.3150	132.6170	131.4071	7070.00
21/11/2008	R157 On 05-February-09			Bond Future	8.1100	8.3150	132.6170	131.4071	7070.00
21/11/2008	R157 On 05-February-09			Bond Future	8.1100	8.3150	132.6170	131.4071	7070.00
21/11/2008	R157 On 05-February-09			Bond Future	8.1100	8.3150	132.6170	131.4071	7070.00
21/11/2008	R157 On 05-February-09			Bond Future	8.1100	8.3150	132.6170	131.4071	7070.00
21/11/2008	R157 On 07-May-09			Bond Future	7.9500	8.1670	129.3384	128.0952	1624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R157 On 07-May-09			Bond Future	7.9500	8.1670	129.3384	128.0952	1624.00
21/11/2008	R157 On 07-May-09			Bond Future	7.9500	8.1670	129.3384	128.0952	1624.00
21/11/2008	R157 On 07-May-09			Bond Future	7.9500	8.1670	129.3384	128.0952	1624.00
21/11/2008	R157 On 07-May-09			Bond Future	7.9500	8.1670	129.3384	128.0952	1624.00
21/11/2008	R157 On 07-May-09			Bond Future	7.9500	8.1670	129.3384	128.0952	1624.00
21/11/2008	R157 On 07-May-09			Bond Future	7.9500	8.1670	129.3384	128.0952	1624.00
21/11/2008	R157 On 07-May-09			Bond Future	7.9500	8.1670	129.3384	128.0952	1624.00
21/11/2008	R157 On 06-August-09			Bond Future	7.7900	8.0230	132.7509	131.4749	5000.00
21/11/2008	R157 On 06-August-09			Bond Future	7.7900	8.0230	132.7509	131.4749	5000.00
21/11/2008	R157 On 06-August-09			Bond Future	7.7900	8.0230	132.7509	131.4749	5000.00
21/11/2008	R157 On 06-August-09			Bond Future	7.7900	8.0230	132.7509	131.4749	5000.00
21/11/2008	R157 On 06-August-09			Bond Future	7.7900	8.0230	132.7509	131.4749	5000.00
21/11/2008	R157 On 06-August-09			Bond Future	7.7900	8.0230	132.7509	131.4749	5000.00
21/11/2008	R157 On 06-August-09			Bond Future	7.7900	8.0230	132.7509	131.4749	5000.00
21/11/2008	R157 On 06-August-09			Bond Future	7.7900	8.0230	132.7509	131.4749	5000.00
21/11/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	2524	1902	2524	1902	850.00
21/11/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	1692	2280	1692	2280	0.00
21/11/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	1692	2280	1692	2280	0.00
21/11/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	1692	2280	1692	2280	0.00
21/11/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	1692	2280	1692	2280	0.00
21/11/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	1692	2280	1692	2280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	1692	2280	1692	2280	0.00
21/11/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	1692	2280	1692	2280	0.00
21/11/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	1692	2280	1692	2280	0.00
21/11/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	1692	2280	1692	2280	0.00
21/11/2008	R186 On 05-February-09			Bond Future	8.0300	8.1590	124.6930	123.2640	2830.00
21/11/2008	R186 On 05-February-09			Bond Future	8.0300	8.1590	124.6930	123.2640	2830.00
21/11/2008	R186 On 05-February-09			Bond Future	8.0300	8.1590	124.6930	123.2640	2830.00
21/11/2008	R186 On 05-February-09			Bond Future	8.0300	8.1590	124.6930	123.2640	2830.00
21/11/2008	R186 On 05-February-09			Bond Future	8.0300	8.1590	124.6930	123.2640	2830.00
21/11/2008	R186 On 05-February-09			Bond Future	8.0300	8.1590	124.6930	123.2640	2830.00
21/11/2008	R186 On 05-February-09			Bond Future	8.0300	8.1590	124.6930	123.2640	2830.00
21/11/2008	R186 On 05-February-09			Bond Future	8.0300	8.1590	124.6930	123.2640	2830.00
21/11/2008	R186 On 07-May-09			Bond Future	7.9300	8.0630	128.2588	126.7897	0.00
21/11/2008	R186 On 07-May-09			Bond Future	7.9300	8.0630	128.2588	126.7897	0.00
21/11/2008	R186 On 07-May-09			Bond Future	7.9300	8.0630	128.2588	126.7897	0.00
21/11/2008	R186 On 07-May-09			Bond Future	7.9300	8.0630	128.2588	126.7897	0.00
21/11/2008	R186 On 07-May-09			Bond Future	7.9300	8.0630	128.2588	126.7897	0.00
21/11/2008	R186 On 07-May-09			Bond Future	7.9300	8.0630	128.2588	126.7897	0.00
21/11/2008	R186 On 07-May-09			Bond Future	7.9300	8.0630	128.2588	126.7897	0.00
21/11/2008	R186 On 07-May-09			Bond Future	7.9300	8.0630	128.2588	126.7897	0.00
21/11/2008	R186 On 06-August-09			Bond Future	7.8400	7.9750	126.5034	124.9851	2500.00
21/11/2008	R186 On 06-August-09			Bond Future	7.8400	7.9750	126.5034	124.9851	2500.00
21/11/2008	R186 On 06-August-09			Bond Future	7.8400	7.9750	126.5034	124.9851	2500.00
21/11/2008	R186 On 06-August-09			Bond Future	7.8400	7.9750	126.5034	124.9851	2500.00
21/11/2008	R186 On 06-August-09			Bond Future	7.8400	7.9750	126.5034	124.9851	2500.00
21/11/2008	R186 On 06-August-09			Bond Future	7.8400	7.9750	126.5034	124.9851	2500.00
21/11/2008	R186 On 06-August-09			Bond Future	7.8400	7.9750	126.5034	124.9851	2500.00
21/11/2008	R186 On 06-August-09			Bond Future	7.8400	7.9750	126.5034	124.9851	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R196 On 05-February-09			Bond Future	11.9900	12.1270	104.3827	104.3758	0.00
21/11/2008	R196 On 05-February-09			Bond Future	11.9900	12.1270	104.3827	104.3758	0.00
21/11/2008	R196 On 05-February-09			Bond Future	11.9900	12.1270	104.3827	104.3758	0.00
21/11/2008	R196 On 05-February-09			Bond Future	11.9900	12.1270	104.3827	104.3758	0.00
21/11/2008	R196 On 05-February-09			Bond Future	11.9900	12.1270	104.3827	104.3758	0.00
21/11/2008	R196 On 05-February-09			Bond Future	11.9900	12.1270	104.3827	104.3758	0.00
21/11/2008	R196 On 05-February-09			Bond Future	11.9900	12.1270	104.3827	104.3758	0.00
21/11/2008	R196 On 05-February-09			Bond Future	11.9900	12.1270	104.3827	104.3758	0.00
21/11/2008	R196 On 07-May-09			Bond Future	11.0600	11.4010	101.6100	101.5092	0.00
21/11/2008	R196 On 07-May-09			Bond Future	11.0600	11.4010	101.6100	101.5092	0.00
21/11/2008	R196 On 07-May-09			Bond Future	11.0600	11.4010	101.6100	101.5092	0.00
21/11/2008	R196 On 07-May-09			Bond Future	11.0600	11.4010	101.6100	101.5092	0.00
21/11/2008	R196 On 07-May-09			Bond Future	11.0600	11.4010	101.6100	101.5092	0.00
21/11/2008	R196 On 07-May-09			Bond Future	11.0600	11.4010	101.6100	101.5092	0.00
21/11/2008	R196 On 07-May-09			Bond Future	11.0600	11.4010	101.6100	101.5092	0.00
21/11/2008	R196 On 07-May-09			Bond Future	11.0600	11.4010	101.6100	101.5092	0.00
21/11/2008	R201 On 05-February-09			Bond Future	8.1800	8.3970	103.8205	102.8157	2.00
21/11/2008	R201 On 05-February-09			Bond Future	8.1800	8.3970	103.8205	102.8157	2.00
21/11/2008	R201 On 05-February-09			Bond Future	8.1800	8.3970	103.8205	102.8157	2.00
21/11/2008	R201 On 05-February-09			Bond Future	8.1800	8.3970	103.8205	102.8157	2.00
21/11/2008	R201 On 05-February-09			Bond Future	8.1800	8.3970	103.8205	102.8157	2.00
21/11/2008	R201 On 05-February-09			Bond Future	8.1800	8.3970	103.8205	102.8157	2.00
21/11/2008	R201 On 05-February-09			Bond Future	8.1800	8.3970	103.8205	102.8157	2.00
21/11/2008	R201 On 05-February-09			Bond Future	8.1800	8.3970	103.8205	102.8157	2.00
21/11/2008	R201 On 07-May-09			Bond Future	7.9900	8.2170	106.7907	105.7561	0.00
21/11/2008	R201 On 07-May-09			Bond Future	7.9900	8.2170	106.7907	105.7561	0.00
21/11/2008	R201 On 07-May-09			Bond Future	7.9900	8.2170	106.7907	105.7561	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R201 On 07-May-09			Bond Future	7.9900	8.2170	106.7907	105.7561	0.00
21/11/2008	R201 On 07-May-09			Bond Future	7.9900	8.2170	106.7907	105.7561	0.00
21/11/2008	R201 On 07-May-09			Bond Future	7.9900	8.2170	106.7907	105.7561	0.00
21/11/2008	R201 On 07-May-09			Bond Future	7.9900	8.2170	106.7907	105.7561	0.00
21/11/2008	R201 On 07-May-09			Bond Future	7.9900	8.2170	106.7907	105.7561	0.00
21/11/2008	R201 On 06-August-09			Bond Future	7.8000	8.0420	105.3226	104.2591	0.00
21/11/2008	R201 On 06-August-09			Bond Future	7.8000	8.0420	105.3226	104.2591	0.00
21/11/2008	R201 On 06-August-09			Bond Future	7.8000	8.0420	105.3226	104.2591	0.00
21/11/2008	R201 On 06-August-09			Bond Future	7.8000	8.0420	105.3226	104.2591	0.00
21/11/2008	R201 On 06-August-09			Bond Future	7.8000	8.0420	105.3226	104.2591	0.00
21/11/2008	R201 On 06-August-09			Bond Future	7.8000	8.0420	105.3226	104.2591	0.00
21/11/2008	R201 On 06-August-09			Bond Future	7.8000	8.0420	105.3226	104.2591	0.00
21/11/2008	R201 On 06-August-09			Bond Future	7.8000	8.0420	105.3226	104.2591	0.00
21/11/2008	R203 On 05-February-09			Bond Future	8.1600	8.3460	103.8965	102.7799	0.00
21/11/2008	R203 On 05-February-09			Bond Future	8.1600	8.3460	103.8965	102.7799	0.00
21/11/2008	R203 On 05-February-09			Bond Future	8.1600	8.3460	103.8965	102.7799	0.00
21/11/2008	R203 On 05-February-09			Bond Future	8.1600	8.3460	103.8965	102.7799	0.00
21/11/2008	R203 On 05-February-09			Bond Future	8.1600	8.3460	103.8965	102.7799	0.00
21/11/2008	R203 On 05-February-09			Bond Future	8.1600	8.3460	103.8965	102.7799	0.00
21/11/2008	R203 On 05-February-09			Bond Future	8.1600	8.3460	103.8965	102.7799	0.00
21/11/2008	R203 On 05-February-09			Bond Future	8.1600	8.3460	103.8965	102.7799	0.00
21/11/2008	R203 On 07-May-09			Bond Future	8.0200	8.2110	102.6685	101.5147	0.00
21/11/2008	R203 On 07-May-09			Bond Future	8.0200	8.2110	102.6685	101.5147	0.00
21/11/2008	R203 On 07-May-09			Bond Future	8.0200	8.2110	102.6685	101.5147	0.00
21/11/2008	R203 On 07-May-09			Bond Future	8.0200	8.2110	102.6685	101.5147	0.00
21/11/2008	R203 On 07-May-09			Bond Future	8.0200	8.2110	102.6685	101.5147	0.00
21/11/2008	R203 On 07-May-09			Bond Future	8.0200	8.2110	102.6685	101.5147	0.00
21/11/2008	R203 On 07-May-09			Bond Future	8.0200	8.2110	102.6685	101.5147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R203 On 07-May-09			Bond Future	8.0200	8.2110	102.6685	101.5147	0.00
21/11/2008	R203 On 06-August-09			Bond Future	7.8800	8.0800	105.5280	104.3461	0.00
21/11/2008	R203 On 06-August-09			Bond Future	7.8800	8.0800	105.5280	104.3461	0.00
21/11/2008	R203 On 06-August-09			Bond Future	7.8800	8.0800	105.5280	104.3461	0.00
21/11/2008	R203 On 06-August-09			Bond Future	7.8800	8.0800	105.5280	104.3461	0.00
21/11/2008	R203 On 06-August-09			Bond Future	7.8800	8.0800	105.5280	104.3461	0.00
21/11/2008	R203 On 06-August-09			Bond Future	7.8800	8.0800	105.5280	104.3461	0.00
21/11/2008	R203 On 06-August-09			Bond Future	7.8800	8.0800	105.5280	104.3461	0.00
21/11/2008	R203 On 06-August-09			Bond Future	7.8800	8.0800	105.5280	104.3461	0.00
21/11/2008	R204 On 05-February-09			Bond Future	8.1700	8.3570	99.9489	98.7382	9.00
21/11/2008	R204 On 05-February-09			Bond Future	8.1700	8.3570	99.9489	98.7382	9.00
21/11/2008	R204 On 05-February-09			Bond Future	8.1700	8.3570	99.9489	98.7382	9.00
21/11/2008	R204 On 05-February-09			Bond Future	8.1700	8.3570	99.9489	98.7382	9.00
21/11/2008	R204 On 05-February-09			Bond Future	8.1700	8.3570	99.9489	98.7382	9.00
21/11/2008	R204 On 05-February-09			Bond Future	8.1700	8.3570	99.9489	98.7382	9.00
21/11/2008	R204 On 05-February-09			Bond Future	8.1700	8.3570	99.9489	98.7382	9.00
21/11/2008	R204 On 05-February-09			Bond Future	8.1700	8.3570	99.9489	98.7382	9.00
21/11/2008	R204 On 07-May-09			Bond Future	8.0500	8.2360	102.8101	101.5608	0.00
21/11/2008	R204 On 07-May-09			Bond Future	8.0500	8.2360	102.8101	101.5608	0.00
21/11/2008	R204 On 07-May-09			Bond Future	8.0500	8.2360	102.8101	101.5608	0.00
21/11/2008	R204 On 07-May-09			Bond Future	8.0500	8.2360	102.8101	101.5608	0.00
21/11/2008	R204 On 07-May-09			Bond Future	8.0500	8.2360	102.8101	101.5608	0.00
21/11/2008	R204 On 07-May-09			Bond Future	8.0500	8.2360	102.8101	101.5608	0.00
21/11/2008	R204 On 07-May-09			Bond Future	8.0500	8.2360	102.8101	101.5608	0.00
21/11/2008	R204 On 07-May-09			Bond Future	8.0500	8.2360	102.8101	101.5608	0.00
21/11/2008	R204 On 06-August-09			Bond Future	7.9300	8.1220	101.6099	100.3315	0.00
21/11/2008	R204 On 06-August-09			Bond Future	7.9300	8.1220	101.6099	100.3315	0.00
21/11/2008	R204 On 06-August-09			Bond Future	7.9300	8.1220	101.6099	100.3315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R204 On 06-August-09			Bond Future	7.9300	8.1220	101.6099	100.3315	0.00
21/11/2008	R204 On 06-August-09			Bond Future	7.9300	8.1220	101.6099	100.3315	0.00
21/11/2008	R204 On 06-August-09			Bond Future	7.9300	8.1220	101.6099	100.3315	0.00
21/11/2008	R204 On 06-August-09			Bond Future	7.9300	8.1220	101.6099	100.3315	0.00
21/11/2008	R204 On 06-August-09			Bond Future	7.9300	8.1220	101.6099	100.3315	0.00
21/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.3950	97.9105	96.9769	1730.00
21/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.3950	97.9105	96.9769	1730.00
21/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.3950	97.9105	96.9769	1730.00
21/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.3950	97.9105	96.9769	1730.00
21/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.3950	97.9105	96.9769	1730.00
21/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.3950	97.9105	96.9769	1730.00
21/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.3950	97.9105	96.9769	1730.00
21/11/2008	R206 On 05-February-09			Bond Future	8.1600	8.3950	97.9105	96.9769	1730.00
21/11/2008	R206 On 07-May-09			Bond Future	7.9400	8.1950	100.7121	99.7511	0.00
21/11/2008	R206 On 07-May-09			Bond Future	7.9400	8.1950	100.7121	99.7511	0.00
21/11/2008	R206 On 07-May-09			Bond Future	7.9400	8.1950	100.7121	99.7511	0.00
21/11/2008	R206 On 07-May-09			Bond Future	7.9400	8.1950	100.7121	99.7511	0.00
21/11/2008	R206 On 07-May-09			Bond Future	7.9400	8.1950	100.7121	99.7511	0.00
21/11/2008	R206 On 07-May-09			Bond Future	7.9400	8.1950	100.7121	99.7511	0.00
21/11/2008	R206 On 07-May-09			Bond Future	7.9400	8.1950	100.7121	99.7511	0.00
21/11/2008	R206 On 07-May-09			Bond Future	7.9400	8.1950	100.7121	99.7511	0.00
21/11/2008	R206 On 06-August-09			Bond Future	7.7200	7.9950	99.7354	98.7468	0.00
21/11/2008	R206 On 06-August-09			Bond Future	7.7200	7.9950	99.7354	98.7468	0.00
21/11/2008	R206 On 06-August-09			Bond Future	7.7200	7.9950	99.7354	98.7468	0.00
21/11/2008	R206 On 06-August-09			Bond Future	7.7200	7.9950	99.7354	98.7468	0.00
21/11/2008	R206 On 06-August-09			Bond Future	7.7200	7.9950	99.7354	98.7468	0.00
21/11/2008	R206 On 06-August-09			Bond Future	7.7200	7.9950	99.7354	98.7468	0.00
21/11/2008	R206 On 06-August-09			Bond Future	7.7200	7.9950	99.7354	98.7468	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R206 On 06-August-09			Bond Future	7.7200	7.9950	99.7354	98.7468	0.00
21/11/2008	R207 On 05-February-09			Bond Future	8.1500	8.3340	94.0816	92.8339	0.00
21/11/2008	R207 On 05-February-09			Bond Future	8.1500	8.3340	94.0816	92.8339	0.00
21/11/2008	R207 On 05-February-09			Bond Future	8.1500	8.3340	94.0816	92.8339	0.00
21/11/2008	R207 On 05-February-09			Bond Future	8.1500	8.3340	94.0816	92.8339	0.00
21/11/2008	R207 On 05-February-09			Bond Future	8.1500	8.3340	94.0816	92.8339	0.00
21/11/2008	R207 On 05-February-09			Bond Future	8.1500	8.3340	94.0816	92.8339	0.00
21/11/2008	R207 On 05-February-09			Bond Future	8.1500	8.3340	94.0816	92.8339	0.00
21/11/2008	R207 On 05-February-09			Bond Future	8.1500	8.3340	94.0816	92.8339	0.00
21/11/2008	R207 On 07-May-09			Bond Future	8.0400	8.2240	96.7702	95.4924	0.00
21/11/2008	R207 On 07-May-09			Bond Future	8.0400	8.2240	96.7702	95.4924	0.00
21/11/2008	R207 On 07-May-09			Bond Future	8.0400	8.2240	96.7702	95.4924	0.00
21/11/2008	R207 On 07-May-09			Bond Future	8.0400	8.2240	96.7702	95.4924	0.00
21/11/2008	R207 On 07-May-09			Bond Future	8.0400	8.2240	96.7702	95.4924	0.00
21/11/2008	R207 On 07-May-09			Bond Future	8.0400	8.2240	96.7702	95.4924	0.00
21/11/2008	R207 On 07-May-09			Bond Future	8.0400	8.2240	96.7702	95.4924	0.00
21/11/2008	R207 On 07-May-09			Bond Future	8.0400	8.2240	96.7702	95.4924	0.00
21/11/2008	R207 On 06-August-09			Bond Future	7.9300	8.1210	95.8137	94.4948	0.00
21/11/2008	R207 On 06-August-09			Bond Future	7.9300	8.1210	95.8137	94.4948	0.00
21/11/2008	R207 On 06-August-09			Bond Future	7.9300	8.1210	95.8137	94.4948	0.00
21/11/2008	R207 On 06-August-09			Bond Future	7.9300	8.1210	95.8137	94.4948	0.00
21/11/2008	R207 On 06-August-09			Bond Future	7.9300	8.1210	95.8137	94.4948	0.00
21/11/2008	R207 On 06-August-09			Bond Future	7.9300	8.1210	95.8137	94.4948	0.00
21/11/2008	R207 On 06-August-09			Bond Future	7.9300	8.1210	95.8137	94.4948	0.00
21/11/2008	R207 On 06-August-09			Bond Future	7.9300	8.1210	95.8137	94.4948	0.00
21/11/2008	R208 On 05-February-09			Bond Future	8.1200	8.2940	91.9965	90.7809	0.00
21/11/2008	R208 On 05-February-09			Bond Future	8.1200	8.2940	91.9965	90.7809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R208 On 05-February-09			Bond Future	8.1200	8.2940	91.9965	90.7809	0.00
21/11/2008	R208 On 05-February-09			Bond Future	8.1200	8.2940	91.9965	90.7809	0.00
21/11/2008	R208 On 05-February-09			Bond Future	8.1200	8.2940	91.9965	90.7809	0.00
21/11/2008	R208 On 05-February-09			Bond Future	8.1200	8.2940	91.9965	90.7809	0.00
21/11/2008	R208 On 05-February-09			Bond Future	8.1200	8.2940	91.9965	90.7809	0.00
21/11/2008	R208 On 05-February-09			Bond Future	8.1200	8.2940	91.9965	90.7809	0.00
21/11/2008	R208 On 07-May-09			Bond Future	8.0100	8.1830	91.2106	90.0017	0.00
21/11/2008	R208 On 07-May-09			Bond Future	8.0100	8.1830	91.2106	90.0017	0.00
21/11/2008	R208 On 07-May-09			Bond Future	8.0100	8.1830	91.2106	90.0017	0.00
21/11/2008	R208 On 07-May-09			Bond Future	8.0100	8.1830	91.2106	90.0017	0.00
21/11/2008	R208 On 07-May-09			Bond Future	8.0100	8.1830	91.2106	90.0017	0.00
21/11/2008	R208 On 07-May-09			Bond Future	8.0100	8.1830	91.2106	90.0017	0.00
21/11/2008	R208 On 07-May-09			Bond Future	8.0100	8.1830	91.2106	90.0017	0.00
21/11/2008	R208 On 07-May-09			Bond Future	8.0100	8.1830	91.2106	90.0017	0.00
21/11/2008	R208 On 06-August-09			Bond Future	7.9600	8.1220	93.4159	92.2559	0.00
21/11/2008	R208 On 06-August-09			Bond Future	7.9600	8.1220	93.4159	92.2559	0.00
21/11/2008	R208 On 06-August-09			Bond Future	7.9600	8.1220	93.4159	92.2559	0.00
21/11/2008	R208 On 06-August-09			Bond Future	7.9600	8.1220	93.4159	92.2559	0.00
21/11/2008	R208 On 06-August-09			Bond Future	7.9600	8.1220	93.4159	92.2559	0.00
21/11/2008	R208 On 06-August-09			Bond Future	7.9600	8.1220	93.4159	92.2559	0.00
21/11/2008	R208 On 06-August-09			Bond Future	7.9600	8.1220	93.4159	92.2559	0.00
21/11/2008	R208 On 06-August-09			Bond Future	7.9600	8.1220	93.4159	92.2559	0.00
21/11/2008	R209 On 05-February-09			Bond Future	7.6600	7.7740	86.2194	85.1431	5545.00
21/11/2008	R209 On 05-February-09			Bond Future	7.6600	7.7740	86.2194	85.1431	5545.00
21/11/2008	R209 On 05-February-09			Bond Future	7.6600	7.7740	86.2194	85.1431	5545.00
21/11/2008	R209 On 05-February-09			Bond Future	7.6600	7.7740	86.2194	85.1431	5545.00
21/11/2008	R209 On 05-February-09			Bond Future	7.6600	7.7740	86.2194	85.1431	5545.00
21/11/2008	R209 On 05-February-09			Bond Future	7.6600	7.7740	86.2194	85.1431	5545.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	R209 On 05-February-09			Bond Future	7.6600	7.7740	86.2194	85.1431	5545.00
21/11/2008	R209 On 05-February-09			Bond Future	7.6600	7.7740	86.2194	85.1431	5545.00
21/11/2008	R209 On 07-May-09			Bond Future	7.5800	7.6930	85.5248	84.4143	0.00
21/11/2008	R209 On 07-May-09			Bond Future	7.5800	7.6930	85.5248	84.4143	0.00
21/11/2008	R209 On 07-May-09			Bond Future	7.5800	7.6930	85.5248	84.4143	0.00
21/11/2008	R209 On 07-May-09			Bond Future	7.5800	7.6930	85.5248	84.4143	0.00
21/11/2008	R209 On 07-May-09			Bond Future	7.5800	7.6930	85.5248	84.4143	0.00
21/11/2008	R209 On 07-May-09			Bond Future	7.5800	7.6930	85.5248	84.4143	0.00
21/11/2008	R209 On 07-May-09			Bond Future	7.5800	7.6930	85.5248	84.4143	0.00
21/11/2008	R209 On 07-May-09			Bond Future	7.5800	7.6930	85.5248	84.4143	0.00
21/11/2008	R209 On 06-August-09			Bond Future	7.5100	7.6190	87.9048	86.7609	0.00
21/11/2008	R209 On 06-August-09			Bond Future	7.5100	7.6190	87.9048	86.7609	0.00
21/11/2008	R209 On 06-August-09			Bond Future	7.5100	7.6190	87.9048	86.7609	0.00
21/11/2008	R209 On 06-August-09			Bond Future	7.5100	7.6190	87.9048	86.7609	0.00
21/11/2008	R209 On 06-August-09			Bond Future	7.5100	7.6190	87.9048	86.7609	0.00
21/11/2008	R209 On 06-August-09			Bond Future	7.5100	7.6190	87.9048	86.7609	0.00
21/11/2008	R209 On 06-August-09			Bond Future	7.5100	7.6190	87.9048	86.7609	0.00
21/11/2008	R209 On 06-August-09			Bond Future	7.5100	7.6190	87.9048	86.7609	0.00
21/11/2008	TRT1 On 05-February-09			Index Future	287.8000	285.2430	287.7970	285.2430	0.00
21/11/2008	TRT1 On 05-February-09			Index Future	287.8000	285.2430	287.7970	285.2430	0.00
21/11/2008	TRT1 On 05-February-09			Index Future	287.8000	285.2430	287.7970	285.2430	0.00
21/11/2008	TRT1 On 05-February-09			Index Future	287.8000	285.2430	287.7970	285.2430	0.00
21/11/2008	TRT1 On 05-February-09			Index Future	287.8000	285.2430	287.7970	285.2430	0.00
21/11/2008	TRT1 On 05-February-09			Index Future	287.8000	285.2430	287.7970	285.2430	0.00
21/11/2008	TRT1 On 05-February-09			Index Future	287.8000	285.2430	287.7970	285.2430	0.00
21/11/2008	TRT1 On 05-February-09			Index Future	287.8000	285.2430	287.7970	285.2430	0.00
21/11/2008	TRT1 On 07-May-09			Index Future	296.0200	293.3030	296.0220	293.3030	0.00
21/11/2008	TRT1 On 07-May-09			Index Future	296.0200	293.3030	296.0220	293.3030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	TRT1 On 07-May-09			Index Future	296.0200	293.3030	296.0220	293.3030	0.00
21/11/2008	TRT1 On 07-May-09			Index Future	296.0200	293.3030	296.0220	293.3030	0.00
21/11/2008	TRT1 On 07-May-09			Index Future	296.0200	293.3030	296.0220	293.3030	0.00
21/11/2008	TRT1 On 07-May-09			Index Future	296.0200	293.3030	296.0220	293.3030	0.00
21/11/2008	TRT1 On 07-May-09			Index Future	296.0200	293.3030	296.0220	293.3030	0.00
21/11/2008	TRT1 On 07-May-09			Index Future	296.0200	293.3030	296.0220	293.3030	0.00
21/11/2008	TRT1 On 06-August-09			Index Future	304.0200	301.2240	304.0200	301.2240	100.00
21/11/2008	TRT1 On 06-August-09			Index Future	304.0200	301.2240	304.0200	301.2240	100.00
21/11/2008	TRT1 On 06-August-09			Index Future	304.0200	301.2240	304.0200	301.2240	100.00
21/11/2008	TRT1 On 06-August-09			Index Future	304.0200	301.2240	304.0200	301.2240	100.00
21/11/2008	TRT1 On 06-August-09			Index Future	304.0200	301.2240	304.0200	301.2240	100.00
21/11/2008	TRT1 On 06-August-09			Index Future	304.0200	301.2240	304.0200	301.2240	100.00
21/11/2008	TRT1 On 06-August-09			Index Future	304.0200	301.2240	304.0200	301.2240	100.00
21/11/2008	TRT1 On 06-August-09			Index Future	304.0200	301.2240	304.0200	301.2240	100.00
21/11/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7509	6.6843	6.7509	2036.00
21/11/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7509	6.6843	6.7509	2036.00
21/11/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7509	6.6843	6.7509	2036.00
21/11/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7509	6.6843	6.7509	2036.00
21/11/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7509	6.6843	6.7509	2036.00
21/11/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7509	6.6843	6.7509	2036.00
21/11/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7509	6.6843	6.7509	2036.00
21/11/2008	ZAAD On 16-March-09			Currency Future	6.6800	6.7509	6.6843	6.7509	2036.00
21/11/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8652	6.7905	6.8652	600.00
21/11/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8652	6.7905	6.8652	600.00
21/11/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8652	6.7905	6.8652	600.00
21/11/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8652	6.7905	6.8652	600.00
21/11/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8652	6.7905	6.8652	600.00
21/11/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8652	6.7905	6.8652	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8652	6.7905	6.8652	600.00
21/11/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8652	6.7905	6.8652	600.00
21/11/2008	ZAAD On 12-December-08			Currency Future	6.5700	6.6152	6.5652	6.6152	5464.00
21/11/2008	ZAAD On 12-December-08			Currency Future	6.5700	6.6152	6.5652	6.6152	5464.00
21/11/2008	ZAAD On 12-December-08			Currency Future	6.5700	6.6152	6.5652	6.6152	5464.00
21/11/2008	ZAAD On 12-December-08			Currency Future	6.5700	6.6152	6.5652	6.6152	5464.00
21/11/2008	ZAAD On 12-December-08			Currency Future	6.5700	6.6152	6.5652	6.6152	5464.00
21/11/2008	ZAAD On 12-December-08			Currency Future	6.5700	6.6152	6.5652	6.6152	5464.00
21/11/2008	ZAAD On 12-December-08			Currency Future	6.5700	6.6152	6.5652	6.6152	5464.00
21/11/2008	ZAAD On 12-December-08			Currency Future	6.5700	6.6152	6.5652	6.6152	5464.00
21/11/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	381	410	381	410	0.00
21/11/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	647	609	647	609	0.00
21/11/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	397	432	397	432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	397	432	397	432	0.00
21/11/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	1007	967	1007	967	0.00
21/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	98	114	98	114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	98	114	98	114	0.00
21/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	733	699	733	699	0.00
21/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	642	685	642	685	0.00
21/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	501	470	501	470	0.00
21/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	351	388	351	388	0.00
21/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	351	388	351	388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	186	173	186	173	0.00
21/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	186	173	186	173	0.00