



Derivatives Monthly Statistics Report

For January 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09			Currency Future	10.2700	10.0772	10.2729	10.0772	179,667.00
30/01/2009	\$ / R On 15-March-10			Currency Future	11.3600	11.1659	11.3615	11.1659	0.00
30/01/2009	\$ / R On 12-June-09			Currency Future	10.4700	10.2707	10.4694	10.2707	4,971.00
30/01/2009	\$ / R On 14-September-09			Currency Future	10.6500	10.4474	10.6478	10.4474	68.00
30/01/2009	\$ / R On 14-December-09			Currency Future	10.7900	10.5898	10.7919	10.5898	0.00
30/01/2009	\$ / R On 16-March-09	10.10	Call	Currency Future	510	417	510	417	0.00
30/01/2009	\$ / R On 16-March-09	10.10	Put	Currency Future	337	440	337	440	0.00
30/01/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1524	1419	1524	1419	0.00
30/01/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1313	1404	1313	1404	0.00
30/01/2009	\$ / R On 12-June-09	10.25	Call	Currency Future	843	738	843	738	0.00
30/01/2009	\$ / R On 12-June-09	10.25	Put	Currency Future	624	717	624	717	0.00
30/01/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	1067	960	1067	960	0.00
30/01/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	869	963	869	963	0.00
30/01/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	1248	1149	1248	1149	0.00
30/01/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	1056	1159	1056	1159	0.00
30/01/2009	\$ / R On 16-March-09	10.05	Call	Currency Future	533	437	533	437	0.00
30/01/2009	\$ / R On 16-March-09	10.05	Put	Currency Future	310	410	310	410	0.00
30/01/2009	\$ / R On 16-March-09	12.30	Call	Currency Future	48	39	48	39	0.00
30/01/2009	\$ / R On 16-March-09	12.30	Put	Currency Future	2075	2262	2075	2262	0.00
30/01/2009	\$ / R On 16-March-09	9.85	Call	Currency Future	644	527	644	527	0.00
30/01/2009	\$ / R On 16-March-09	9.85	Put	Currency Future	221	299	221	299	0.00
30/01/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1507	1402	1507	1402	0.00
30/01/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1345	1436	1345	1436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1165	1083	1165	1083	27,500.00
30/01/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	2103	2217	2103	2217	0.00
30/01/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	2101	1962	2101	1962	27,500.00
30/01/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	589	646	589	646	0.00
30/01/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	1087	979	1087	979	0.00
30/01/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	839	931	839	931	0.00
30/01/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1266	1167	1266	1167	9,530.00
30/01/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	1024	1127	1024	1127	0.00
30/01/2009	\$ / R On 16-March-09	10.20	Call	Currency Future	466	380	466	380	0.00
30/01/2009	\$ / R On 16-March-09	10.20	Put	Currency Future	394	503	394	503	0.00
30/01/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1453	1351	1453	1351	0.00
30/01/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1441	1536	1441	1536	0.00
30/01/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	803	700	803	700	0.00
30/01/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	684	780	684	780	0.00
30/01/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	1027	924	1027	924	0.00
30/01/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	929	1026	929	1026	0.00
30/01/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	1212	1114	1212	1114	0.00
30/01/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	1121	1224	1121	1224	0.00
30/01/2009	\$ / R On 16-March-09	10.20	Call	Currency Future	466	380	466	380	0.00
30/01/2009	\$ / R On 16-March-09	10.20	Put	Currency Future	394	503	394	503	0.00
30/01/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1435	1335	1435	1335	0.00
30/01/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1474	1569	1474	1569	0.00
30/01/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	784	683	784	683	0.00
30/01/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	714	812	714	812	0.00
30/01/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	1008	906	1008	906	0.00
30/01/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	960	1059	960	1059	0.00
30/01/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	1195	1097	1195	1097	0.00
30/01/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	1153	1257	1153	1257	0.00
30/01/2009	\$ / R On 16-March-09	10.45	Call	Currency Future	373	304	373	304	10,000.00
30/01/2009	\$ / R On 16-March-09	10.45	Put	Currency Future	550	677	550	677	0.00
30/01/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1352	1258	1352	1258	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1641	1742	1641	1742	0.00
30/01/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	691	602	691	602	0.00
30/01/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	872	981	872	981	0.00
30/01/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	918	826	918	826	0.00
30/01/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	1120	1228	1120	1228	0.00
30/01/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	1109	1016	1109	1016	0.00
30/01/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	1317	1426	1317	1426	0.00
30/01/2009	\$ / R On 16-March-09	10.25	Call	Currency Future	447	364	447	364	0.00
30/01/2009	\$ / R On 16-March-09	10.25	Put	Currency Future	424	536	424	536	0.00
30/01/2009	\$ / R On 16-March-09	10.30	Call	Currency Future	427	348	427	348	1,500.00
30/01/2009	\$ / R On 16-March-09	10.30	Put	Currency Future	454	570	454	570	0.00
30/01/2009	\$ / R On 16-March-09	10.50	Call	Currency Future	357	292	357	292	10,000.00
30/01/2009	\$ / R On 16-March-09	10.50	Put	Currency Future	584	714	584	714	0.00
30/01/2009	\$ / R On 16-March-09	10.90	Call	Currency Future	254	208	254	208	3,500.00
30/01/2009	\$ / R On 16-March-09	10.90	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1418	1319	1418	1319	0.00
30/01/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1507	1603	1507	1603	0.00
30/01/2009	\$ / R On 12-June-09	10.45	Call	Currency Future	765	665	765	665	0.00
30/01/2009	\$ / R On 12-June-09	10.45	Put	Currency Future	745	845	745	845	0.00
30/01/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	1008	906	1008	906	0.00
30/01/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	960	1059	960	1059	0.00
30/01/2009	\$ / R On 16-March-09	9.75	Call	Currency Future	707	580	707	580	0.00
30/01/2009	\$ / R On 16-March-09	9.75	Put	Currency Future	184	252	184	252	2,550.00
30/01/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1401	1303	1401	1303	0.00
30/01/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1540	1638	1540	1638	0.00
30/01/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1321	1229	1321	1229	0.00
30/01/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1709	1813	1709	1813	0.00
30/01/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	691	602	691	602	0.00
30/01/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	872	981	872	981	0.00
30/01/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	918	826	918	826	0.00
30/01/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	1120	1228	1120	1228	0.00
30/01/2009	\$ / R On 16-March-09	11.10	Call	Currency Future	216	178	216	178	2,500.00
30/01/2009	\$ / R On 16-March-09	11.10	Put	Currency Future	1043	1200	1043	1200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1385	1288	1385	1288	0.00
30/01/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1573	1672	1573	1672	0.00
30/01/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	989	890	989	890	0.00
30/01/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	991	1092	991	1092	0.00
30/01/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	1178	1080	1178	1080	0.00
30/01/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	1187	1290	1187	1290	0.00
30/01/2009	\$ / R On 16-March-09	10.15	Call	Currency Future	487	398	487	398	0.00
30/01/2009	\$ / R On 16-March-09	10.15	Put	Currency Future	364	471	364	471	0.00
30/01/2009	\$ / R On 16-March-09	10.60	Call	Currency Future	327	268	327	268	0.00
30/01/2009	\$ / R On 16-March-09	10.60	Put	Currency Future	654	790	654	790	0.00
30/01/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	823	719	823	719	0.00
30/01/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	654	748	654	748	0.00
30/01/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	1047	942	1047	942	0.00
30/01/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	899	994	899	994	0.00
30/01/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	1230	1131	1230	1131	0.00
30/01/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	1088	1191	1088	1191	0.00
30/01/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1368	1273	1368	1273	0.00
30/01/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1607	1707	1607	1707	0.00
30/01/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	1178	1080	1178	1080	0.00
30/01/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	1187	1290	1187	1290	0.00
30/01/2009	\$ / R On 16-March-09	10.35	Call	Currency Future	408	332	408	332	0.00
30/01/2009	\$ / R On 16-March-09	10.35	Put	Currency Future	485	605	485	605	0.00
30/01/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	727	632	727	632	0.00
30/01/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	808	912	808	912	0.00
30/01/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	952	857	952	857	0.00
30/01/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	1055	1159	1055	1159	0.00
30/01/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	1143	1047	1143	1047	0.00
30/01/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	1251	1357	1251	1357	0.00
30/01/2009	\$ / R On 16-March-09	10.15	Call	Currency Future	487	398	487	398	0.00
30/01/2009	\$ / R On 16-March-09	10.15	Put	Currency Future	364	471	364	471	0.00
30/01/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	1027	924	1027	924	0.00
30/01/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	929	1026	929	1026	0.00
30/01/2009	\$ / R On 16-March-09	11.00	Call	Currency Future	234	192	234	192	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09	11.00	Put	Currency Future	961	1115	961	1115	0.00
30/01/2009	\$ / R On 16-March-09	9.90	Call	Currency Future	614	502	614	502	0.00
30/01/2009	\$ / R On 16-March-09	9.90	Put	Currency Future	241	324	241	324	0.00
30/01/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	1489	1385	1489	1385	0.00
30/01/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1377	1469	1377	1469	0.00
30/01/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	907	797	907	797	0.00
30/01/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	537	626	537	626	0.00
30/01/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	1124	1018	1124	1018	0.00
30/01/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	776	870	776	870	0.00
30/01/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	1304	1203	1304	1203	0.00
30/01/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	962	1063	962	1063	0.00
30/01/2009	\$ / R On 16-March-09	9.85	Call	Currency Future	644	527	644	527	0.00
30/01/2009	\$ / R On 16-March-09	9.85	Put	Currency Future	221	299	221	299	0.00
30/01/2009	\$ / R On 12-June-09	10.00	Call	Currency Future	955	838	955	838	0.00
30/01/2009	\$ / R On 12-June-09	10.00	Put	Currency Future	486	567	486	567	0.00
30/01/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	1164	1055	1164	1055	0.00
30/01/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	717	808	717	808	0.00
30/01/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	1364	1260	1364	1260	0.00
30/01/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	872	970	872	970	0.00
30/01/2009	\$ / R On 16-March-09	9.60	Call	Currency Future	809	668	809	668	0.00
30/01/2009	\$ / R On 16-March-09	9.60	Put	Currency Future	136	190	136	190	0.00
30/01/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1578	1470	1578	1470	0.00
30/01/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1217	1304	1217	1304	0.00
30/01/2009	\$ / R On 12-June-09	9.75	Call	Currency Future	1091	957	1091	957	0.00
30/01/2009	\$ / R On 12-June-09	9.75	Put	Currency Future	371	436	371	436	0.00
30/01/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	1281	1162	1281	1162	0.00
30/01/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	583	665	583	665	0.00
30/01/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	1473	1361	1473	1361	0.00
30/01/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	731	822	731	822	0.00
30/01/2009	\$ / R On 16-March-09	9.50	Call	Currency Future	882	732	882	732	0.00
30/01/2009	\$ / R On 16-March-09	9.50	Put	Currency Future	109	154	109	154	0.00
30/01/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1616	1505	1616	1505	0.00
30/01/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1154	1239	1154	1239	0.00

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30/01/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	1123	987	1123	987	0.00
30/01/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	353	416	353	416	0.00
30/01/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	1340	1218	1340	1218	0.00
30/01/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	542	620	542	620	0.00
30/01/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	1497	1382	1497	1382	0.00
30/01/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	705	792	705	792	0.00
30/01/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1597	1487	1597	1487	0.00
30/01/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1185	1271	1185	1271	0.00
30/01/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	1059	928	1059	928	0.00
30/01/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	390	457	390	457	0.00
30/01/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	1450	1341	1450	1341	0.00
30/01/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	758	851	758	851	0.00
30/01/2009	\$ / R On 16-March-09	9.55	Call	Currency Future	845	699	845	699	0.00
30/01/2009	\$ / R On 16-March-09	9.55	Put	Currency Future	122	172	122	172	0.00
30/01/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	1310	1190	1310	1190	0.00
30/01/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	563	642	563	642	0.00
30/01/2009	\$ / R On 16-March-09	9.60	Call	Currency Future	809	668	809	668	0.00
30/01/2009	\$ / R On 16-March-09	9.60	Put	Currency Future	136	190	136	190	0.00
30/01/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1560	1453	1560	1453	0.00
30/01/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1248	1337	1248	1337	0.00
30/01/2009	\$ / R On 16-March-09	9.65	Call	Currency Future	774	637	774	637	0.00
30/01/2009	\$ / R On 16-March-09	9.65	Put	Currency Future	151	210	151	210	0.00
30/01/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	1032	904	1032	904	0.00
30/01/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	413	484	413	484	0.00
30/01/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	1252	1135	1252	1135	0.00
30/01/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	604	688	604	688	0.00
30/01/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	1450	1341	1450	1341	0.00
30/01/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	758	851	758	851	0.00
30/01/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	931	817	931	817	0.00
30/01/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	511	597	511	597	0.00
30/01/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	1344	1241	1344	1241	0.00
30/01/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	902	1001	902	1001	0.00
30/01/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1471	1368	1471	1368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1409	1502	1409	1502	0.00
30/01/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	1802	1680	1802	1680	0.00
30/01/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	891	964	891	964	0.00
30/01/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	931	817	931	817	0.00
30/01/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	511	597	511	597	0.00
30/01/2009	\$ / R On 16-March-09	10.00	Call	Currency Future	559	457	559	457	0.00
30/01/2009	\$ / R On 16-March-09	10.00	Put	Currency Future	286	380	286	380	0.00
30/01/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	885	777	885	777	0.00
30/01/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	565	656	565	656	0.00
30/01/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	756	677	756	677	0.00
30/01/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	1408	1530	1408	1530	0.00
30/01/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	1422	1322	1422	1322	0.00
30/01/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	1500	1596	1500	1596	0.00
30/01/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	1285	1185	1285	1185	0.00
30/01/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	993	1095	993	1095	0.00
30/01/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	770	707	770	707	84.00
30/01/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	2278	2417	2278	2417	0.00
30/01/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	645	592	645	592	9,530.00
30/01/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	2853	3002	2853	3002	0.00
30/01/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	1545	1425	1545	1425	10,184.00
30/01/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	653	735	653	735	0.00
30/01/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	803	700	803	700	0.00
30/01/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	684	780	684	780	0.00
30/01/2009	\$ / R On 16-March-09	10.40	Call	Currency Future	390	318	390	318	0.00
30/01/2009	\$ / R On 16-March-09	10.40	Put	Currency Future	517	641	517	641	0.00
30/01/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	709	617	709	617	0.00
30/01/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	839	946	839	946	0.00
30/01/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	709	617	709	617	0.00
30/01/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	839	946	839	946	0.00
30/01/2009	\$ / R On 12-June-09	10.50	Call	Currency Future	745	649	745	649	0.00
30/01/2009	\$ / R On 12-June-09	10.50	Put	Currency Future	776	878	776	878	0.00
30/01/2009	\$ / R On 16-March-09	10.35	Call	Currency Future	408	332	408	332	5,000.00
30/01/2009	\$ / R On 16-March-09	10.35	Put	Currency Future	485	605	485	605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09	10.40	Call	Currency Future	390	318	390	318	0.00
30/01/2009	\$ / R On 16-March-09	10.40	Put	Currency Future	517	641	517	641	0.00
30/01/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	727	632	727	632	0.00
30/01/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	808	912	808	912	0.00
30/01/2009	\$ / R On 16-March-09	10.60	Call	Currency Future	327	268	327	268	0.00
30/01/2009	\$ / R On 16-March-09	10.60	Put	Currency Future	654	790	654	790	0.00
30/01/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	642	559	642	559	0.00
30/01/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	973	1088	973	1088	0.00
30/01/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	1060	971	1060	971	0.00
30/01/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	1418	1532	1418	1532	0.00
30/01/2009	\$ / R On 16-March-09	10.55	Call	Currency Future	341	279	341	279	0.00
30/01/2009	\$ / R On 16-March-09	10.55	Put	Currency Future	619	752	619	752	0.00
30/01/2009	\$ / R On 12-June-09	10.70	Call	Currency Future	675	587	675	587	0.00
30/01/2009	\$ / R On 12-June-09	10.70	Put	Currency Future	905	1016	905	1016	0.00
30/01/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	1076	986	1076	986	0.00
30/01/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	1384	1496	1384	1496	0.00
30/01/2009	\$ / R On 16-March-09	10.70	Call	Currency Future	300	246	300	246	0.00
30/01/2009	\$ / R On 16-March-09	10.70	Put	Currency Future	727	868	727	868	0.00
30/01/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	604	524	604	524	0.00
30/01/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	1034	1153	1034	1153	0.00
30/01/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	1014	930	1014	930	0.00
30/01/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	1522	1640	1522	1640	0.00
30/01/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	1045	957	1045	957	0.00
30/01/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	1453	1567	1453	1567	0.00
30/01/2009	\$ / R On 16-March-09	10.05	Call	Currency Future	533	437	533	437	0.00
30/01/2009	\$ / R On 16-March-09	10.05	Put	Currency Future	310	410	310	410	0.00
30/01/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	770	707	770	707	10,100.00
30/01/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	2278	2417	2278	2417	0.00
30/01/2009	\$ / R On 16-March-09	10.85	Call	Currency Future	265	217	265	217	0.00
30/01/2009	\$ / R On 16-March-09	10.85	Put	Currency Future	842	990	842	990	0.00
30/01/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	549	475	549	475	0.00
30/01/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	1129	1254	1129	1254	0.00
30/01/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	931	853	931	853	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	1739	1863	1739	1863	0.00
30/01/2009	\$ / R On 16-March-09	10.95	Call	Currency Future	244	200	244	200	0.00
30/01/2009	\$ / R On 16-March-09	10.95	Put	Currency Future	921	1073	921	1073	0.00
30/01/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	514	444	514	444	0.00
30/01/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	1195	1323	1195	1323	0.00
30/01/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	957	878	957	878	0.00
30/01/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	1666	1788	1666	1788	0.00
30/01/2009	\$ / R On 16-March-09	10.65	Call	Currency Future	313	256	313	256	0.00
30/01/2009	\$ / R On 16-March-09	10.65	Put	Currency Future	690	829	690	829	0.00
30/01/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	623	541	623	541	0.00
30/01/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	1003	1120	1003	1120	0.00
30/01/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	642	559	642	559	0.00
30/01/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	973	1088	973	1088	0.00
30/01/2009	\$ / R On 16-March-09	10.75	Call	Currency Future	288	235	288	235	0.00
30/01/2009	\$ / R On 16-March-09	10.75	Put	Currency Future	765	908	765	908	0.00
30/01/2009	\$ / R On 12-June-09	10.95	Call	Currency Future	585	507	585	507	0.00
30/01/2009	\$ / R On 12-June-09	10.95	Put	Currency Future	1065	1186	1065	1186	0.00
30/01/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	784	683	784	683	0.00
30/01/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	714	812	714	812	0.00
30/01/2009	\$ / R On 16-March-09	10.30	Call	Currency Future	427	348	427	348	0.00
30/01/2009	\$ / R On 16-March-09	10.30	Put	Currency Future	454	570	454	570	0.00
30/01/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	451	387	451	387	0.00
30/01/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	1332	1467	1332	1467	0.00
30/01/2009	\$ / R On 16-March-09	11.40	Call	Currency Future	155	127	155	127	0.00
30/01/2009	\$ / R On 16-March-09	11.40	Put	Currency Future	1282	1450	1282	1450	0.00
30/01/2009	\$ / R On 12-June-09	11.65	Call	Currency Future	368	314	368	314	0.00
30/01/2009	\$ / R On 12-June-09	11.65	Put	Currency Future	1549	1693	1549	1693	0.00
30/01/2009	\$ / R On 16-March-09	11.45	Call	Currency Future	146	119	146	119	0.00
30/01/2009	\$ / R On 16-March-09	11.45	Put	Currency Future	1323	1492	1323	1492	0.00
30/01/2009	\$ / R On 12-June-09	11.70	Call	Currency Future	356	303	356	303	0.00
30/01/2009	\$ / R On 12-June-09	11.70	Put	Currency Future	1586	1732	1586	1732	0.00
30/01/2009	\$ / R On 16-March-09	11.60	Call	Currency Future	121	99	121	99	0.00
30/01/2009	\$ / R On 16-March-09	11.60	Put	Currency Future	1449	1622	1449	1622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 12-June-09	11.85	Call	Currency Future	320	272	320	272	0.00
30/01/2009	\$ / R On 12-June-09	11.85	Put	Currency Future	1701	1851	1701	1851	0.00
30/01/2009	\$ / R On 12-June-09	11.20	Call	Currency Future	498	429	498	429	0.00
30/01/2009	\$ / R On 12-June-09	11.20	Put	Currency Future	1229	1358	1229	1358	0.00
30/01/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	623	541	623	541	0.00
30/01/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	1003	1120	1003	1120	0.00
30/01/2009	\$ / R On 16-March-09	7.90	Call	Currency Future	2374	2179	2374	2179	0.00
30/01/2009	\$ / R On 16-March-09	7.90	Put	Currency Future	1	1	1	1	0.00
30/01/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	980	859	980	859	0.00
30/01/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	461	539	461	539	0.00
30/01/2009	\$ / R On 16-March-09	9.30	Call	Currency Future	1043	880	1043	880	0.00
30/01/2009	\$ / R On 16-March-09	9.30	Put	Currency Future	70	102	70	102	0.00
30/01/2009	\$ / R On 12-June-09	9.50	Call	Currency Future	1256	1112	1256	1112	0.00
30/01/2009	\$ / R On 12-June-09	9.50	Put	Currency Future	287	341	287	341	0.00
30/01/2009	\$ / R On 16-March-09	9.70	Call	Currency Future	740	608	740	608	0.00
30/01/2009	\$ / R On 16-March-09	9.70	Put	Currency Future	167	231	167	231	0.00
30/01/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	1006	882	1006	882	0.00
30/01/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	436	511	436	511	0.00
30/01/2009	\$ / R On 16-March-09	9.40	Call	Currency Future	961	803	961	803	0.00
30/01/2009	\$ / R On 16-March-09	9.40	Put	Currency Future	88	125	88	125	0.00
30/01/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	1188	1048	1188	1048	0.00
30/01/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	319	378	319	378	0.00
30/01/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	1059	928	1059	928	0.00
30/01/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	390	457	390	457	0.00
30/01/2009	\$ / R On 16-March-09	9.20	Call	Currency Future	1129	960	1129	960	0.00
30/01/2009	\$ / R On 16-March-09	9.20	Put	Currency Future	56	83	56	83	0.00
30/01/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	1327	1178	1327	1178	0.00
30/01/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	257	308	257	308	0.00
30/01/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	1540	1354	1540	1354	0.00
30/01/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	17	27	17	27	0.00
30/01/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	1669	1504	1669	1504	0.00
30/01/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	149	183	149	183	0.00
30/01/2009	\$ / R On 16-March-09	8.80	Call	Currency Future	1492	1308	1492	1308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09	8.80	Put	Currency Future	19	31	19	31	0.00
30/01/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	1669	1504	1669	1504	0.00
30/01/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	149	183	149	183	0.00
30/01/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	1683	1495	1683	1495	0.00
30/01/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	11	18	11	18	0.00
30/01/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	1792	1622	1792	1622	0.00
30/01/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	122	151	122	151	0.00
30/01/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	1683	1495	1683	1495	0.00
30/01/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	11	18	11	18	0.00
30/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	1833	1662	1833	1662	0.00
30/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	114	141	114	141	0.00
30/01/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	1732	1542	1732	1542	0.00
30/01/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	9	15	9	15	0.00
30/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	1876	1703	1876	1703	0.00
30/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	106	132	106	132	0.00
30/01/2009	\$ / R On 16-March-09	8.40	Call	Currency Future	1878	1687	1878	1687	0.00
30/01/2009	\$ / R On 16-March-09	8.40	Put	Currency Future	5	9	5	9	0.00
30/01/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	1961	1785	1961	1785	0.00
30/01/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	92	115	92	115	0.00
30/01/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	1829	1638	1829	1638	0.00
30/01/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	6	11	6	11	0.00
30/01/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	1781	1590	1781	1590	0.00
30/01/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	8	13	8	13	0.00
30/01/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	1918	1744	1918	1744	0.00
30/01/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	99	123	99	123	0.00
30/01/2009	\$ / R On 16-March-09	8.30	Call	Currency Future	1977	1784	1977	1784	0.00
30/01/2009	\$ / R On 16-March-09	8.30	Put	Currency Future	4	7	4	7	0.00
30/01/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	2092	1913	2092	1913	0.00
30/01/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	73	92	73	92	0.00
30/01/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	1732	1542	1732	1542	0.00
30/01/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	9	15	9	15	0.00
30/01/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	1918	1744	1918	1744	0.00
30/01/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	99	123	99	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 12-June-09	8.85	Call	Currency Future	1750	1582	1750	1582	0.00
30/01/2009	\$ / R On 12-June-09	8.85	Put	Currency Future	131	161	131	161	0.00
30/01/2009	\$ / R On 16-March-09	8.05	Call	Currency Future	2224	2030	2224	2030	0.00
30/01/2009	\$ / R On 16-March-09	8.05	Put	Currency Future	1	3	1	3	0.00
30/01/2009	\$ / R On 16-March-09	8.15	Call	Currency Future	2125	1931	2125	1931	0.00
30/01/2009	\$ / R On 16-March-09	8.15	Put	Currency Future	2	4	2	4	0.00
30/01/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	2026	1833	2026	1833	0.00
30/01/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	3	6	3	6	0.00
30/01/2009	\$ / R On 16-March-09	8.35	Call	Currency Future	1927	1735	1927	1735	0.00
30/01/2009	\$ / R On 16-March-09	8.35	Put	Currency Future	4	8	4	8	0.00
30/01/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	1635	1448	1635	1448	0.00
30/01/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	12	20	12	20	0.00
30/01/2009	\$ / R On 16-March-09	8.85	Call	Currency Future	1445	1263	1445	1263	0.00
30/01/2009	\$ / R On 16-March-09	8.85	Put	Currency Future	23	36	23	36	0.00
30/01/2009	\$ / R On 16-March-09	8.35	Call	Currency Future	1927	1735	1927	1735	0.00
30/01/2009	\$ / R On 16-March-09	8.35	Put	Currency Future	4	8	4	8	0.00
30/01/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	1829	1638	1829	1638	0.00
30/01/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	6	11	6	11	0.00
30/01/2009	\$ / R On 16-March-09	8.85	Call	Currency Future	1445	1263	1445	1263	0.00
30/01/2009	\$ / R On 16-March-09	8.85	Put	Currency Future	23	36	23	36	0.00
30/01/2009	\$ / R On 16-March-09	8.95	Call	Currency Future	1353	1173	1353	1173	0.00
30/01/2009	\$ / R On 16-March-09	8.95	Put	Currency Future	30	46	30	46	0.00
30/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	2272	2088	2272	2088	0.00
30/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	53	67	53	67	0.00
30/01/2009	\$ / R On 12-June-09	8.35	Call	Currency Future	2182	2000	2182	2000	0.00
30/01/2009	\$ / R On 12-June-09	8.35	Put	Currency Future	62	79	62	79	0.00
30/01/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	2005	1828	2005	1828	0.00
30/01/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	85	107	85	107	0.00
30/01/2009	\$ / R On 12-June-09	9.05	Call	Currency Future	1589	1428	1589	1428	0.00
30/01/2009	\$ / R On 12-June-09	9.05	Put	Currency Future	170	207	170	207	0.00
30/01/2009	\$ / R On 12-June-09	9.15	Call	Currency Future	1512	1354	1512	1354	0.00
30/01/2009	\$ / R On 12-June-09	9.15	Put	Currency Future	192	233	192	233	0.00
30/01/2009	\$ / R On 12-June-09	8.30	Call	Currency Future	2227	2044	2227	2044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 12-June-09	8.30	Put	Currency Future	57	73	57	73	0.00
30/01/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	2137	1956	2137	1956	0.00
30/01/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	68	85	68	85	0.00
30/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	2048	1870	2048	1870	0.00
30/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	79	99	79	99	0.00
30/01/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	1709	1543	1709	1543	0.00
30/01/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	140	172	140	172	0.00
30/01/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	1629	1465	1629	1465	0.00
30/01/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	159	195	159	195	0.00
30/01/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	1550	1390	1550	1390	0.00
30/01/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	181	220	181	220	0.00
30/01/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	2274	2079	2274	2079	0.00
30/01/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	1	2	1	2	0.00
30/01/2009	\$ / R On 16-March-09	8.10	Call	Currency Future	2175	1980	2175	1980	0.00
30/01/2009	\$ / R On 16-March-09	8.10	Put	Currency Future	2	3	2	3	0.00
30/01/2009	\$ / R On 16-March-09	8.20	Call	Currency Future	2075	1882	2075	1882	0.00
30/01/2009	\$ / R On 16-March-09	8.20	Put	Currency Future	3	5	3	5	0.00
30/01/2009	\$ / R On 16-March-09	8.70	Call	Currency Future	1587	1401	1587	1401	0.00
30/01/2009	\$ / R On 16-March-09	8.70	Put	Currency Future	14	24	14	24	0.00
30/01/2009	\$ / R On 12-June-09	8.05	Call	Currency Future	2457	2269	2457	2269	0.00
30/01/2009	\$ / R On 12-June-09	8.05	Put	Currency Future	37	48	37	48	0.00
30/01/2009	\$ / R On 12-June-09	8.15	Call	Currency Future	2364	2178	2364	2178	0.00
30/01/2009	\$ / R On 12-June-09	8.15	Put	Currency Future	45	57	45	57	0.00
30/01/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	2005	1828	2005	1828	0.00
30/01/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	85	107	85	107	0.00
30/01/2009	\$ / R On 16-March-09	8.10	Call	Currency Future	2175	1980	2175	1980	0.00
30/01/2009	\$ / R On 16-March-09	8.10	Put	Currency Future	2	3	2	3	0.00
30/01/2009	\$ / R On 16-March-09	8.20	Call	Currency Future	2075	1882	2075	1882	0.00
30/01/2009	\$ / R On 16-March-09	8.20	Put	Currency Future	3	5	3	5	0.00
30/01/2009	\$ / R On 16-March-09	8.70	Call	Currency Future	1587	1401	1587	1401	0.00
30/01/2009	\$ / R On 16-March-09	8.70	Put	Currency Future	14	24	14	24	0.00
30/01/2009	\$ / R On 16-March-09	8.80	Call	Currency Future	1492	1308	1492	1308	0.00
30/01/2009	\$ / R On 16-March-09	8.80	Put	Currency Future	19	31	19	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09	8.90	Call	Currency Future	1399	1218	1399	1218	0.00
30/01/2009	\$ / R On 16-March-09	8.90	Put	Currency Future	26	41	26	41	0.00
30/01/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	2092	1913	2092	1913	0.00
30/01/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	73	92	73	92	0.00
30/01/2009	\$ / R On 16-March-09	8.05	Call	Currency Future	2224	2030	2224	2030	0.00
30/01/2009	\$ / R On 16-March-09	8.05	Put	Currency Future	1	3	1	3	0.00
30/01/2009	\$ / R On 16-March-09	8.15	Call	Currency Future	2125	1931	2125	1931	0.00
30/01/2009	\$ / R On 16-March-09	8.15	Put	Currency Future	2	4	2	4	0.00
30/01/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	1635	1448	1635	1448	0.00
30/01/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	12	20	12	20	0.00
30/01/2009	\$ / R On 12-June-09	8.20	Call	Currency Future	2318	2133	2318	2133	0.00
30/01/2009	\$ / R On 12-June-09	8.20	Put	Currency Future	49	62	49	62	0.00
30/01/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	2137	1956	2137	1956	0.00
30/01/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	68	85	68	85	0.00
30/01/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	1709	1543	1709	1543	0.00
30/01/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	140	172	140	172	0.00
30/01/2009	\$ / R On 16-March-09	8.30	Call	Currency Future	1977	1784	1977	1784	0.00
30/01/2009	\$ / R On 16-March-09	8.30	Put	Currency Future	4	7	4	7	0.00
30/01/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	1307	1129	1307	1129	0.00
30/01/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	34	52	34	52	0.00
30/01/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	1961	1785	1961	1785	0.00
30/01/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	92	115	92	115	0.00
30/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	1876	1703	1876	1703	0.00
30/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	106	132	106	132	0.00
30/01/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	1792	1622	1792	1622	0.00
30/01/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	122	151	122	151	0.00
30/01/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	1550	1390	1550	1390	0.00
30/01/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	181	220	181	220	0.00
30/01/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	1474	1317	1474	1317	0.00
30/01/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	204	247	204	247	0.00
30/01/2009	\$ / R On 16-March-09	9.10	Call	Currency Future	1217	1043	1217	1043	0.00
30/01/2009	\$ / R On 16-March-09	9.10	Put	Currency Future	44	66	44	66	0.00
30/01/2009	\$ / R On 16-March-09	9.20	Call	Currency Future	1129	960	1129	960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09	9.20	Put	Currency Future	56	83	56	83	0.00
30/01/2009	\$ / R On 16-March-09	9.10	Call	Currency Future	1217	1043	1217	1043	0.00
30/01/2009	\$ / R On 16-March-09	9.10	Put	Currency Future	44	66	44	66	0.00
30/01/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	1399	1247	1399	1247	0.00
30/01/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	230	276	230	276	0.00
30/01/2009	\$ / R On 16-March-09	9.40	Call	Currency Future	961	803	961	803	0.00
30/01/2009	\$ / R On 16-March-09	9.40	Put	Currency Future	88	125	88	125	0.00
30/01/2009	\$ / R On 16-March-09	9.70	Call	Currency Future	740	608	740	608	0.00
30/01/2009	\$ / R On 16-March-09	9.70	Put	Currency Future	167	231	167	231	0.00
30/01/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	1474	1317	1474	1317	0.00
30/01/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	204	247	204	247	0.00
30/01/2009	\$ / R On 16-March-09	8.90	Call	Currency Future	1399	1218	1399	1218	0.00
30/01/2009	\$ / R On 16-March-09	8.90	Put	Currency Future	26	41	26	41	0.00
30/01/2009	\$ / R On 16-March-09	9.30	Call	Currency Future	1043	880	1043	880	0.00
30/01/2009	\$ / R On 16-March-09	9.30	Put	Currency Future	70	102	70	102	0.00
30/01/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	1123	987	1123	987	0.00
30/01/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	353	416	353	416	0.00
30/01/2009	\$ / R On 16-March-09	9.80	Call	Currency Future	675	553	675	553	0.00
30/01/2009	\$ / R On 16-March-09	9.80	Put	Currency Future	202	275	202	275	0.00
30/01/2009	\$ / R On 16-March-09	9.80	Call	Currency Future	675	553	675	553	0.00
30/01/2009	\$ / R On 16-March-09	9.80	Put	Currency Future	202	275	202	275	0.00
30/01/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	1188	1048	1188	1048	0.00
30/01/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	319	378	319	378	0.00
30/01/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	1399	1247	1399	1247	0.00
30/01/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	230	276	230	276	0.00
30/01/2009	\$ / R On 16-March-09	9.90	Call	Currency Future	614	502	614	502	0.00
30/01/2009	\$ / R On 16-March-09	9.90	Put	Currency Future	241	324	241	324	0.00
30/01/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	907	797	907	797	0.00
30/01/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	537	626	537	626	0.00
30/01/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	1327	1178	1327	1178	0.00
30/01/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	257	308	257	308	0.00
30/01/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	1006	882	1006	882	0.00
30/01/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	436	511	436	511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09	9.35	Call	Currency Future	1002	841	1002	841	0.00
30/01/2009	\$ / R On 16-March-09	9.35	Put	Currency Future	79	114	79	114	0.00
30/01/2009	\$ / R On 16-March-09	9.45	Call	Currency Future	920	765	920	765	0.00
30/01/2009	\$ / R On 16-March-09	9.45	Put	Currency Future	97	138	97	138	0.00
30/01/2009	\$ / R On 16-March-09	9.95	Call	Currency Future	585	478	585	478	0.00
30/01/2009	\$ / R On 16-March-09	9.95	Put	Currency Future	262	351	262	351	0.00
30/01/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	1222	1080	1222	1080	0.00
30/01/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	303	359	303	359	0.00
30/01/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	1155	1017	1155	1017	0.00
30/01/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	336	397	336	397	0.00
30/01/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	885	777	885	777	0.00
30/01/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	565	656	565	656	0.00
30/01/2009	\$ / R On 16-March-09	10.55	Call	Currency Future	341	279	341	279	0.00
30/01/2009	\$ / R On 16-March-09	10.55	Put	Currency Future	619	752	619	752	0.00
30/01/2009	\$ / R On 16-March-09	10.65	Call	Currency Future	313	256	313	256	0.00
30/01/2009	\$ / R On 16-March-09	10.65	Put	Currency Future	690	829	690	829	0.00
30/01/2009	\$ / R On 16-March-09	11.05	Call	Currency Future	225	185	225	185	0.00
30/01/2009	\$ / R On 16-March-09	11.05	Put	Currency Future	1002	1157	1002	1157	0.00
30/01/2009	\$ / R On 16-March-09	11.15	Call	Currency Future	208	171	208	171	0.00
30/01/2009	\$ / R On 16-March-09	11.15	Put	Currency Future	1085	1244	1085	1244	0.00
30/01/2009	\$ / R On 12-June-09	10.75	Call	Currency Future	658	573	658	573	0.00
30/01/2009	\$ / R On 12-June-09	10.75	Put	Currency Future	939	1052	939	1052	0.00
30/01/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	514	444	514	444	0.00
30/01/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	1195	1323	1195	1323	0.00
30/01/2009	\$ / R On 12-June-09	11.25	Call	Currency Future	482	415	482	415	0.00
30/01/2009	\$ / R On 12-June-09	11.25	Put	Currency Future	1263	1394	1263	1394	0.00
30/01/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	823	719	823	719	0.00
30/01/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	654	748	654	748	0.00
30/01/2009	\$ / R On 12-June-09	11.00	Call	Currency Future	567	491	567	491	0.00
30/01/2009	\$ / R On 12-June-09	11.00	Put	Currency Future	1097	1220	1097	1220	0.00
30/01/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	531	459	531	459	0.00
30/01/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	1162	1288	1162	1288	0.00
30/01/2009	\$ / R On 16-March-09	10.80	Call	Currency Future	276	226	276	226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09	10.80	Put	Currency Future	803	949	803	949	0.00
30/01/2009	\$ / R On 16-March-09	10.90	Call	Currency Future	254	208	254	208	0.00
30/01/2009	\$ / R On 16-March-09	10.90	Put	Currency Future	881	1031	881	1031	0.00
30/01/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	604	524	604	524	0.00
30/01/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	1034	1153	1034	1153	0.00
30/01/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	531	459	531	459	0.00
30/01/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	1162	1288	1162	1288	0.00
30/01/2009	\$ / R On 16-March-09	10.80	Call	Currency Future	276	226	276	226	0.00
30/01/2009	\$ / R On 16-March-09	10.80	Put	Currency Future	803	949	803	949	0.00
30/01/2009	\$ / R On 16-March-09	11.20	Call	Currency Future	196	161	196	161	0.00
30/01/2009	\$ / R On 16-March-09	11.20	Put	Currency Future	1123	1284	1123	1284	0.00
30/01/2009	\$ / R On 16-March-09	11.30	Call	Currency Future	175	143	175	143	0.00
30/01/2009	\$ / R On 16-March-09	11.30	Put	Currency Future	1202	1366	1202	1366	0.00
30/01/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	466	401	466	401	0.00
30/01/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	1297	1430	1297	1430	0.00
30/01/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	436	374	436	374	0.00
30/01/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	1367	1503	1367	1503	0.00
30/01/2009	\$ / R On 12-June-09	11.50	Call	Currency Future	408	349	408	349	0.00
30/01/2009	\$ / R On 12-June-09	11.50	Put	Currency Future	1438	1578	1438	1578	0.00
30/01/2009	\$ / R On 12-June-09	11.60	Call	Currency Future	381	325	381	325	0.00
30/01/2009	\$ / R On 12-June-09	11.60	Put	Currency Future	1512	1654	1512	1654	0.00
30/01/2009	\$ / R On 16-March-09	11.30	Call	Currency Future	175	143	175	143	0.00
30/01/2009	\$ / R On 16-March-09	11.30	Put	Currency Future	1202	1366	1202	1366	0.00
30/01/2009	\$ / R On 16-March-09	11.50	Call	Currency Future	137	112	137	112	0.00
30/01/2009	\$ / R On 16-March-09	11.50	Put	Currency Future	1365	1535	1365	1535	0.00
30/01/2009	\$ / R On 16-March-09	11.70	Call	Currency Future	107	87	107	87	0.00
30/01/2009	\$ / R On 16-March-09	11.70	Put	Currency Future	1534	1710	1534	1710	0.00
30/01/2009	\$ / R On 16-March-09	11.80	Call	Currency Future	94	76	94	76	0.00
30/01/2009	\$ / R On 16-March-09	11.80	Put	Currency Future	1621	1799	1621	1799	0.00
30/01/2009	\$ / R On 16-March-09	11.90	Call	Currency Future	83	67	83	67	0.00
30/01/2009	\$ / R On 16-March-09	11.90	Put	Currency Future	1710	1890	1710	1890	0.00
30/01/2009	\$ / R On 16-March-09	12.00	Call	Currency Future	72	59	72	59	0.00
30/01/2009	\$ / R On 16-March-09	12.00	Put	Currency Future	1799	1981	1799	1981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 12-June-09	11.45	Call	Currency Future	422	361	422	361	0.00
30/01/2009	\$ / R On 12-June-09	11.45	Put	Currency Future	1402	1541	1402	1541	0.00
30/01/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	394	337	394	337	0.00
30/01/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	1475	1616	1475	1616	0.00
30/01/2009	\$ / R On 12-June-09	11.75	Call	Currency Future	343	292	343	292	0.00
30/01/2009	\$ / R On 12-June-09	11.75	Put	Currency Future	1624	1771	1624	1771	0.00
30/01/2009	\$ / R On 12-June-09	11.95	Call	Currency Future	298	252	298	252	0.00
30/01/2009	\$ / R On 12-June-09	11.95	Put	Currency Future	1779	1932	1779	1932	0.00
30/01/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	278	234	278	234	0.00
30/01/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	1858	2014	1858	2014	0.00
30/01/2009	\$ / R On 12-June-09	12.15	Call	Currency Future	258	218	258	218	0.00
30/01/2009	\$ / R On 12-June-09	12.15	Put	Currency Future	1939	2097	1939	2097	0.00
30/01/2009	\$ / R On 12-June-09	12.25	Call	Currency Future	240	202	240	202	0.00
30/01/2009	\$ / R On 12-June-09	12.25	Put	Currency Future	2021	2181	2021	2181	0.00
30/01/2009	\$ / R On 16-March-09	11.05	Call	Currency Future	225	185	225	185	0.00
30/01/2009	\$ / R On 16-March-09	11.05	Put	Currency Future	1002	1157	1002	1157	0.00
30/01/2009	\$ / R On 16-March-09	11.15	Call	Currency Future	208	171	208	171	0.00
30/01/2009	\$ / R On 16-March-09	11.15	Put	Currency Future	1085	1244	1085	1244	0.00
30/01/2009	\$ / R On 16-March-09	11.25	Call	Currency Future	185	152	185	152	0.00
30/01/2009	\$ / R On 16-March-09	11.25	Put	Currency Future	1162	1325	1162	1325	0.00
30/01/2009	\$ / R On 16-March-09	11.35	Call	Currency Future	165	135	165	135	0.00
30/01/2009	\$ / R On 16-March-09	11.35	Put	Currency Future	1242	1408	1242	1408	0.00
30/01/2009	\$ / R On 16-March-09	11.55	Call	Currency Future	129	105	129	105	0.00
30/01/2009	\$ / R On 16-March-09	11.55	Put	Currency Future	1406	1578	1406	1578	0.00
30/01/2009	\$ / R On 16-March-09	11.65	Call	Currency Future	114	93	114	93	0.00
30/01/2009	\$ / R On 16-March-09	11.65	Put	Currency Future	1491	1666	1491	1666	0.00
30/01/2009	\$ / R On 16-March-09	11.75	Call	Currency Future	100	82	100	82	0.00
30/01/2009	\$ / R On 16-March-09	11.75	Put	Currency Future	1578	1754	1578	1754	0.00
30/01/2009	\$ / R On 16-March-09	11.85	Call	Currency Future	88	72	88	72	0.00
30/01/2009	\$ / R On 16-March-09	11.85	Put	Currency Future	1665	1844	1665	1844	0.00
30/01/2009	\$ / R On 16-March-09	11.80	Call	Currency Future	94	76	94	76	0.00
30/01/2009	\$ / R On 16-March-09	11.80	Put	Currency Future	1621	1799	1621	1799	0.00
30/01/2009	\$ / R On 12-June-09	11.80	Call	Currency Future	332	282	332	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 12-June-09	11.80	Put	Currency Future	1662	1811	1662	1811	0.00
30/01/2009	\$ / R On 12-June-09	11.90	Call	Currency Future	309	262	309	262	0.00
30/01/2009	\$ / R On 12-June-09	11.90	Put	Currency Future	1740	1891	1740	1891	0.00
30/01/2009	\$ / R On 12-June-09	12.00	Call	Currency Future	288	243	288	243	0.00
30/01/2009	\$ / R On 12-June-09	12.00	Put	Currency Future	1818	1973	1818	1973	0.00
30/01/2009	\$ / R On 12-June-09	12.10	Call	Currency Future	268	226	268	226	0.00
30/01/2009	\$ / R On 12-June-09	12.10	Put	Currency Future	1898	2055	1898	2055	0.00
30/01/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	394	337	394	337	0.00
30/01/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	1475	1616	1475	1616	0.00
30/01/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	278	234	278	234	0.00
30/01/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	1858	2014	1858	2014	0.00
30/01/2009	\$ / R On 16-March-09	10.10	Call	Currency Future	510	417	510	417	0.00
30/01/2009	\$ / R On 16-March-09	10.10	Put	Currency Future	337	440	337	440	0.00
30/01/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	863	757	863	757	0.00
30/01/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	594	687	594	687	0.00
30/01/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	466	401	466	401	0.00
30/01/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	1297	1430	1297	1430	0.00
30/01/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	436	374	436	374	0.00
30/01/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	1367	1503	1367	1503	0.00
30/01/2009	\$ / R On 16-March-09	11.10	Call	Currency Future	216	178	216	178	0.00
30/01/2009	\$ / R On 16-March-09	11.10	Put	Currency Future	1043	1200	1043	1200	0.00
30/01/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	549	475	549	475	0.00
30/01/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	1129	1254	1129	1254	0.00
30/01/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	451	387	451	387	0.00
30/01/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	1332	1467	1332	1467	0.00
30/01/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	1324	1222	1324	1222	0.00
30/01/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	932	1032	932	1032	0.00
30/01/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	834	765	834	765	0.00
30/01/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	2042	2175	2042	2175	0.00
30/01/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	751	689	751	689	0.00
30/01/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	2359	2499	2359	2499	0.00
30/01/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	678	622	678	622	0.00
30/01/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	2686	2832	2686	2832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	615	563	615	563	0.00
30/01/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	3023	3174	3023	3174	0.00
30/01/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	857	786	857	786	0.00
30/01/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	1965	2096	1965	2096	0.00
30/01/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	695	638	695	638	0.00
30/01/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	2603	2749	2603	2749	0.00
30/01/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	630	577	630	577	0.00
30/01/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	2938	3088	2938	3088	0.00
30/01/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	2482	2303	2482	2303	0.00
30/01/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	190	213	190	213	0.00
30/01/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	2024	1863	2024	1863	0.00
30/01/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	332	373	332	373	0.00
30/01/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	1647	1516	1647	1516	0.00
30/01/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	555	626	555	626	0.00
30/01/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	812	745	812	745	0.00
30/01/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	2120	2255	2120	2255	0.00
30/01/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	601	550	601	550	0.00
30/01/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	3109	3260	3109	3260	0.00
30/01/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	2564	2383	2564	2383	0.00
30/01/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	172	193	172	193	0.00
30/01/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	2094	1929	2094	1929	0.00
30/01/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	302	339	302	339	0.00
30/01/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	1702	1565	1702	1565	0.00
30/01/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	510	575	510	575	0.00
30/01/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	1406	1301	1406	1301	0.00
30/01/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	814	911	814	911	0.00
30/01/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	985	903	985	903	0.00
30/01/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	1593	1713	1593	1713	0.00
30/01/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	713	655	713	655	0.00
30/01/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	2521	2665	2521	2665	0.00
30/01/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	2244	2073	2244	2073	0.00
30/01/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	252	283	252	283	0.00
30/01/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	1824	1677	1824	1677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	432	487	432	487	0.00
30/01/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	880	807	880	807	0.00
30/01/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	1888	2017	1888	2017	0.00
30/01/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	561	513	561	513	0.00
30/01/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	3369	3523	3369	3523	0.00
30/01/2009	\$ / R On 16-March-09	10.85	Call	Currency Future	265	217	265	217	0.00
30/01/2009	\$ / R On 16-March-09	10.85	Put	Currency Future	842	990	842	990	0.00
30/01/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	2168	1999	2168	1999	0.00
30/01/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	276	309	276	309	0.00
30/01/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	1760	1619	1760	1619	0.00
30/01/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	468	529	468	529	0.00
30/01/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	732	672	732	672	0.00
30/01/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	2440	2582	2440	2582	0.00
30/01/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	630	577	630	577	0.00
30/01/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	2938	3088	2938	3088	0.00
30/01/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	549	502	549	502	0.00
30/01/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	3457	3612	3457	3612	0.00
30/01/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	2322	2148	2322	2148	0.00
30/01/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	230	258	230	258	0.00
30/01/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	1889	1737	1889	1737	0.00
30/01/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	397	447	397	447	0.00
30/01/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	905	830	905	830	0.00
30/01/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	1813	1940	1813	1940	0.00
30/01/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	661	607	661	607	0.00
30/01/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	2770	2917	2770	2917	0.00
30/01/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	574	525	574	525	0.00
30/01/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	3282	3435	3282	3435	0.00
30/01/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	2401	2225	2401	2225	0.00
30/01/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	209	235	209	235	0.00
30/01/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	1955	1799	1955	1799	0.00
30/01/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	364	409	364	409	0.00
30/01/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	1595	1470	1595	1470	0.00
30/01/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	603	680	603	680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	790	725	790	725	0.00
30/01/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	2199	2336	2199	2336	0.00
30/01/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	678	622	678	622	0.00
30/01/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	2686	2832	2686	2832	0.00
30/01/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	587	537	587	537	0.00
30/01/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	3195	3348	3195	3348	0.00
30/01/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	2283	2110	2283	2110	0.00
30/01/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	241	271	241	271	0.00
30/01/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	1856	1707	1856	1707	0.00
30/01/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	414	467	414	467	0.00
30/01/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	1521	1403	1521	1403	0.00
30/01/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	679	763	679	763	0.00
30/01/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	892	818	892	818	0.00
30/01/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	1851	1979	1851	1979	0.00
30/01/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	760	698	760	698	0.00
30/01/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	2318	2458	2318	2458	0.00
30/01/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	653	599	653	599	0.00
30/01/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	2811	2959	2811	2959	0.00
30/01/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	567	519	567	519	0.00
30/01/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	3325	3479	3325	3479	0.00
30/01/2009	\$ / R On 16-March-09	9.95	Call	Currency Future	585	478	585	478	0.00
30/01/2009	\$ / R On 16-March-09	9.95	Put	Currency Future	262	351	262	351	0.00
30/01/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	2731	2546	2731	2546	0.00
30/01/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	139	157	139	157	0.00
30/01/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	2244	2073	2244	2073	0.00
30/01/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	252	283	252	283	0.00
30/01/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	880	807	880	807	0.00
30/01/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	1888	2017	1888	2017	0.00
30/01/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	2817	2630	2817	2630	0.00
30/01/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	125	140	125	140	0.00
30/01/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	1889	1737	1889	1737	0.00
30/01/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	397	447	397	447	0.00
30/01/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	980	859	980	859	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	461	539	461	539	0.00
30/01/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	2860	2673	2860	2673	0.00
30/01/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	118	133	118	133	0.00
30/01/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	2361	2186	2361	2186	0.00
30/01/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	220	247	220	247	0.00
30/01/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	1922	1768	1922	1768	0.00
30/01/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	380	428	380	428	0.00
30/01/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	1570	1447	1570	1447	0.00
30/01/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	628	707	628	707	0.00
30/01/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	1092	1001	1092	1001	0.00
30/01/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	1350	1461	1350	1461	0.00
30/01/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	918	841	918	841	0.00
30/01/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	1776	1902	1776	1902	0.00
30/01/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	780	716	780	716	0.00
30/01/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	2238	2376	2238	2376	0.00
30/01/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	670	614	670	614	0.00
30/01/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	2728	2875	2728	2875	0.00
30/01/2009	\$ / R On 16-March-09	9.55	Call	Currency Future	845	699	845	699	0.00
30/01/2009	\$ / R On 16-March-09	9.55	Put	Currency Future	122	172	122	172	0.00
30/01/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	1155	1017	1155	1017	0.00
30/01/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	336	397	336	397	0.00
30/01/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	1032	904	1032	904	0.00
30/01/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	413	484	413	484	0.00
30/01/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	2991	2802	2991	2802	0.00
30/01/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	99	112	99	112	0.00
30/01/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	2024	1863	2024	1863	0.00
30/01/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	332	373	332	373	0.00
30/01/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	812	745	812	745	0.00
30/01/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	2120	2255	2120	2255	0.00
30/01/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	1370	1246	1370	1246	0.00
30/01/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	522	599	522	599	0.00
30/01/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	1310	1190	1310	1190	0.00
30/01/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	563	642	563	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	1207	1094	1207	1094	0.00
30/01/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	659	747	659	747	0.00
30/01/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	2156	2015	2156	2015	0.00
30/01/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	545	599	545	599	0.00
30/01/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	2047	1910	2047	1910	0.00
30/01/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	635	695	635	695	0.00
30/01/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1994	1861	1994	1861	0.00
30/01/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	683	745	683	745	0.00
30/01/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1944	1813	1944	1813	0.00
30/01/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	732	797	732	797	0.00
30/01/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1895	1767	1895	1767	0.00
30/01/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	784	851	784	851	0.00
30/01/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1848	1723	1848	1723	0.00
30/01/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	836	907	836	907	0.00
30/01/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1102	1024	1102	1024	0.00
30/01/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	2291	2408	2291	2408	0.00
30/01/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	2947	2758	2947	2758	0.00
30/01/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	105	118	105	118	0.00
30/01/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	2441	2264	2441	2264	0.00
30/01/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	199	224	199	224	0.00
30/01/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	1990	1831	1990	1831	0.00
30/01/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	348	391	348	391	0.00
30/01/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	1621	1493	1621	1493	0.00
30/01/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	579	653	579	653	0.00
30/01/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	1126	1031	1126	1031	0.00
30/01/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	1284	1392	1284	1392	0.00
30/01/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	944	865	944	865	0.00
30/01/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	1702	1825	1702	1825	0.00
30/01/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	801	735	801	735	0.00
30/01/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	2159	2295	2159	2295	0.00
30/01/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	608	557	608	557	0.00
30/01/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	3066	3217	3066	3217	0.00
30/01/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	2304	2155	2304	2155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	442	489	442	489	0.00
30/01/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1542	1436	1542	1436	0.00
30/01/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1280	1370	1280	1370	0.00
30/01/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1368	1273	1368	1273	0.00
30/01/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1607	1707	1607	1707	0.00
30/01/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	873	812	873	812	0.00
30/01/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3212	3346	3212	3346	0.00
30/01/2009	\$ / R On 16-March-09	9.25	Call	Currency Future	1086	919	1086	919	0.00
30/01/2009	\$ / R On 16-March-09	9.25	Put	Currency Future	63	92	63	92	0.00
30/01/2009	\$ / R On 16-March-09	9.45	Call	Currency Future	920	765	920	765	0.00
30/01/2009	\$ / R On 16-March-09	9.45	Put	Currency Future	97	138	97	138	0.00
30/01/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	3169	2977	3169	2977	0.00
30/01/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	77	88	77	88	0.00
30/01/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	2647	2464	2647	2464	0.00
30/01/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	155	174	155	174	0.00
30/01/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	1014	930	1014	930	0.00
30/01/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	1522	1640	1522	1640	0.00
30/01/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	1495	1364	1495	1364	0.00
30/01/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	448	517	448	517	0.00
30/01/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	1432	1304	1432	1304	0.00
30/01/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	484	557	484	557	0.00
30/01/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	1370	1246	1370	1246	0.00
30/01/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	522	599	522	599	0.00
30/01/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	1124	1018	1124	1018	0.00
30/01/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	776	870	776	870	0.00
30/01/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	1087	979	1087	979	0.00
30/01/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	839	931	839	931	0.00
30/01/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	2409	2257	2409	2257	0.00
30/01/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	398	441	398	441	0.00
30/01/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1635	1523	1635	1523	0.00
30/01/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1124	1207	1124	1207	0.00
30/01/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	898	835	898	835	0.00
30/01/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3087	3219	3087	3219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	1528	1395	1528	1395	0.00
30/01/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	430	497	430	497	0.00
30/01/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	1463	1334	1463	1334	0.00
30/01/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	466	537	466	537	0.00
30/01/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	1401	1275	1401	1275	0.00
30/01/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	503	577	503	577	0.00
30/01/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	1229	1114	1229	1114	0.00
30/01/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	632	717	632	717	0.00
30/01/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	1186	1074	1186	1074	0.00
30/01/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	688	777	688	777	0.00
30/01/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	1144	1036	1144	1036	0.00
30/01/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	746	839	746	839	0.00
30/01/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	1105	998	1105	998	0.00
30/01/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	807	901	807	901	0.00
30/01/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	2482	2327	2482	2327	0.00
30/01/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	370	411	370	411	0.00
30/01/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1675	1560	1675	1560	0.00
30/01/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1063	1144	1063	1144	0.00
30/01/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1635	1523	1635	1523	0.00
30/01/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1124	1207	1124	1207	0.00
30/01/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1453	1351	1453	1351	0.00
30/01/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1441	1536	1441	1536	0.00
30/01/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	916	851	916	851	0.00
30/01/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3004	3135	3004	3135	0.00
30/01/2009	\$ / R On 16-March-09	9.15	Call	Currency Future	1172	1001	1172	1001	0.00
30/01/2009	\$ / R On 16-March-09	9.15	Put	Currency Future	50	74	50	74	0.00
30/01/2009	\$ / R On 16-March-09	9.35	Call	Currency Future	1002	841	1002	841	0.00
30/01/2009	\$ / R On 16-March-09	9.35	Put	Currency Future	79	114	79	114	0.00
30/01/2009	\$ / R On 12-June-09	9.35	Call	Currency Future	1363	1212	1363	1212	0.00
30/01/2009	\$ / R On 12-June-09	9.35	Put	Currency Future	243	292	243	292	0.00
30/01/2009	\$ / R On 12-June-09	9.45	Call	Currency Future	1291	1145	1291	1145	0.00
30/01/2009	\$ / R On 12-June-09	9.45	Put	Currency Future	272	324	272	324	0.00
30/01/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	1222	1080	1222	1080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	303	359	303	359	0.00
30/01/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	3215	3022	3215	3022	0.00
30/01/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	73	82	73	82	0.00
30/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2689	2505	2689	2505	0.00
30/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	147	165	147	165	0.00
30/01/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	2206	2036	2206	2036	0.00
30/01/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	264	296	264	296	0.00
30/01/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	1792	1647	1792	1647	0.00
30/01/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	450	508	450	508	0.00
30/01/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	1029	943	1029	943	0.00
30/01/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	1487	1603	1487	1603	0.00
30/01/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	868	796	868	796	0.00
30/01/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	1926	2057	1926	2057	0.00
30/01/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	1561	1426	1561	1426	0.00
30/01/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	413	478	413	478	0.00
30/01/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	1432	1304	1432	1304	0.00
30/01/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	484	557	484	557	0.00
30/01/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	1164	1055	1164	1055	0.00
30/01/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	717	808	717	808	0.00
30/01/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	2518	2363	2518	2363	0.00
30/01/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	357	397	357	397	0.00
30/01/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1695	1579	1695	1579	0.00
30/01/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1034	1113	1034	1113	0.00
30/01/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1655	1541	1655	1541	0.00
30/01/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1093	1175	1093	1175	0.00
30/01/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1542	1436	1542	1436	0.00
30/01/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1280	1370	1280	1370	0.00
30/01/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	925	860	925	860	0.00
30/01/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	2963	3094	2963	3094	0.00
30/01/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	3260	3067	3260	3067	0.00
30/01/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	68	77	68	77	0.00
30/01/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	2592	2435	2592	2435	0.00
30/01/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	331	369	331	369	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1737	1618	1737	1618	0.00
30/01/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	975	1052	975	1052	0.00
30/01/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	943	877	943	877	0.00
30/01/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	2882	3011	2882	3011	0.00
30/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2903	2715	2903	2715	0.00
30/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	111	125	111	125	0.00
30/01/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	1955	1799	1955	1799	0.00
30/01/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	364	409	364	409	0.00
30/01/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	1207	1094	1207	1094	0.00
30/01/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	659	747	659	747	0.00
30/01/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	970	873	970	873	0.00
30/01/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	1023	1125	1023	1125	0.00
30/01/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	2605	2423	2605	2423	0.00
30/01/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	163	183	163	183	0.00
30/01/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	2130	1963	2130	1963	0.00
30/01/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	288	323	288	323	0.00
30/01/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	1729	1590	1729	1590	0.00
30/01/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	488	550	488	550	0.00
30/01/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	1428	1321	1428	1321	0.00
30/01/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	786	882	786	882	0.00
30/01/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	1000	916	1000	916	0.00
30/01/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	1558	1676	1558	1676	0.00
30/01/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	845	775	845	775	0.00
30/01/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	2003	2135	2003	2135	0.00
30/01/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	723	664	723	664	0.00
30/01/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	2481	2624	2481	2624	0.00
30/01/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	543	496	543	496	0.00
30/01/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	3501	3656	3501	3656	0.00
30/01/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	935	841	935	841	0.00
30/01/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	1087	1194	1087	1194	0.00
30/01/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	901	811	901	811	0.00
30/01/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	1153	1263	1153	1263	0.00
30/01/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	869	782	869	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	1221	1334	1221	1334	0.00
30/01/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1290	1200	1290	1200	0.00
30/01/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1779	1884	1779	1884	0.00
30/01/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	830	771	830	771	0.00
30/01/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3418	3555	3418	3555	0.00
30/01/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	2168	1999	2168	1999	0.00
30/01/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	276	309	276	309	0.00
30/01/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	857	786	857	786	0.00
30/01/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	1965	2096	1965	2096	0.00
30/01/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	1186	1074	1186	1074	0.00
30/01/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	688	777	688	777	0.00
30/01/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	1105	998	1105	998	0.00
30/01/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	807	901	807	901	0.00
30/01/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	885	796	885	796	0.00
30/01/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	1187	1299	1187	1299	0.00
30/01/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	2185	2042	2185	2042	0.00
30/01/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	523	576	523	576	0.00
30/01/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1337	1243	1337	1243	0.00
30/01/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1675	1777	1675	1777	0.00
30/01/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1306	1214	1306	1214	0.00
30/01/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1744	1849	1744	1849	0.00
30/01/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	841	782	841	782	0.00
30/01/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3380	3516	3380	3516	0.00
30/01/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	516	471	516	471	0.00
30/01/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	3624	3781	3624	3781	0.00
30/01/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	849	763	849	763	0.00
30/01/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	1251	1366	1251	1366	0.00
30/01/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	811	728	811	728	0.00
30/01/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	1313	1431	1313	1431	0.00
30/01/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	2047	1910	2047	1910	0.00
30/01/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	635	695	635	695	0.00
30/01/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1290	1200	1290	1200	0.00
30/01/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1779	1884	1779	1884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1261	1172	1261	1172	0.00
30/01/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1849	1957	1849	1957	0.00
30/01/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1232	1146	1232	1146	0.00
30/01/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1921	2030	1921	2030	0.00
30/01/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	785	729	785	729	0.00
30/01/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3574	3713	3574	3713	0.00
30/01/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	533	488	533	488	0.00
30/01/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	3542	3698	3542	3698	0.00
30/01/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	2128	1988	2128	1988	0.00
30/01/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	567	622	567	622	0.00
30/01/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1471	1368	1471	1368	0.00
30/01/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1409	1502	1409	1502	0.00
30/01/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1306	1214	1306	1214	0.00
30/01/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1744	1849	1744	1849	0.00
30/01/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1276	1186	1276	1186	0.00
30/01/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1814	1920	1814	1920	0.00
30/01/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	819	761	819	761	0.00
30/01/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3457	3595	3457	3595	0.00
30/01/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	2206	2036	2206	2036	0.00
30/01/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	264	296	264	296	0.00
30/01/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	868	796	868	796	0.00
30/01/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	1926	2057	1926	2057	0.00
30/01/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	741	680	741	680	0.00
30/01/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	2399	2541	2399	2541	0.00
30/01/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	555	507	555	507	0.00
30/01/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	3413	3567	3413	3567	0.00
30/01/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	935	841	935	841	0.00
30/01/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	1087	1194	1087	1194	0.00
30/01/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	2243	2097	2243	2097	0.00
30/01/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	482	531	482	531	0.00
30/01/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	857	797	857	797	0.00
30/01/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3296	3431	3296	3431	0.00
30/01/2009	\$ / R On 16-March-09	9.65	Call	Currency Future	774	637	774	637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	\$ / R On 16-March-09	9.65	Put	Currency Future	151	210	151	210	0.00
30/01/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	498	455	498	455	0.00
30/01/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	3706	3865	3706	3865	0.00
30/01/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	849	763	849	763	0.00
30/01/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	1251	1366	1251	1366	0.00
30/01/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	774	694	774	694	0.00
30/01/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	1376	1496	1376	1496	0.00
30/01/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	2774	2588	2774	2588	0.00
30/01/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	132	148	132	148	0.00
30/01/2009	£ / R On 16-March-09			Currency Future	14.7200	14.3873	14.7199	14.3873	13,953.00
30/01/2009	£ / R On 12-June-09			Currency Future	15.0000	14.6574	14.9986	14.6574	244.00
30/01/2009	£ / R On 14-September-09			Currency Future	15.2600	14.9067	15.2573	14.9067	8.00
30/01/2009	£ / R On 16-March-09	14.40	Call	Currency Future	733	575	733	575	0.00
30/01/2009	£ / R On 16-March-09	14.40	Put	Currency Future	413	588	413	588	0.00
30/01/2009	£ / R On 12-June-09	14.65	Call	Currency Future	1177	1005	1177	1005	0.00
30/01/2009	£ / R On 12-June-09	14.65	Put	Currency Future	828	998	828	998	0.00
30/01/2009	£ / R On 14-September-09	14.90	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	£ / R On 16-March-09	14.30	Call	Currency Future	784	615	784	615	0.00
30/01/2009	£ / R On 16-March-09	14.30	Put	Currency Future	364	528	364	528	0.00
30/01/2009	£ / R On 12-June-09	14.55	Call	Currency Future	1219	1044	1219	1044	0.00
30/01/2009	£ / R On 12-June-09	14.55	Put	Currency Future	770	937	770	937	0.00
30/01/2009	£ / R On 14-September-09	14.80	Call	Currency Future	1547	1364	1547	1364	0.00
30/01/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1090	1257	1090	1257	0.00
30/01/2009	£ / R On 16-March-09	14.30	Call	Currency Future	784	615	784	615	0.00
30/01/2009	£ / R On 16-March-09	14.30	Put	Currency Future	364	528	364	528	0.00
30/01/2009	£ / R On 12-June-09	14.60	Call	Currency Future	1198	1025	1198	1025	0.00
30/01/2009	£ / R On 12-June-09	14.60	Put	Currency Future	799	967	799	967	0.00
30/01/2009	£ / R On 14-September-09	14.85	Call	Currency Future	1529	1345	1529	1345	0.00
30/01/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1121	1288	1121	1288	0.00
30/01/2009	£ / R On 16-March-09	14.20	Call	Currency Future	840	657	840	657	0.00
30/01/2009	£ / R On 16-March-09	14.20	Put	Currency Future	320	470	320	470	0.00
30/01/2009	£ / R On 12-June-09	14.50	Call	Currency Future	1241	1063	1241	1063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 12-June-09	14.50	Put	Currency Future	743	906	743	906	0.00
30/01/2009	£ / R On 14-September-09	14.70	Call	Currency Future	1586	1403	1586	1403	0.00
30/01/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1029	1196	1029	1196	0.00
30/01/2009	£ / R On 16-March-09	14.05	Call	Currency Future	930	726	930	726	0.00
30/01/2009	£ / R On 16-March-09	14.05	Put	Currency Future	260	389	260	389	0.00
30/01/2009	£ / R On 12-June-09	14.35	Call	Currency Future	1311	1122	1311	1122	0.00
30/01/2009	£ / R On 12-June-09	14.35	Put	Currency Future	662	815	662	815	0.00
30/01/2009	£ / R On 14-September-09	14.60	Call	Currency Future	1626	1443	1626	1443	0.00
30/01/2009	£ / R On 14-September-09	14.60	Put	Currency Future	969	1137	969	1137	0.00
30/01/2009	£ / R On 16-March-09	14.15	Call	Currency Future	869	679	869	679	0.00
30/01/2009	£ / R On 16-March-09	14.15	Put	Currency Future	299	442	299	442	0.00
30/01/2009	£ / R On 12-June-09	14.45	Call	Currency Future	1264	1082	1264	1082	0.00
30/01/2009	£ / R On 12-June-09	14.45	Put	Currency Future	715	875	715	875	0.00
30/01/2009	£ / R On 16-March-09	14.55	Call	Currency Future	665	521	665	521	0.00
30/01/2009	£ / R On 16-March-09	14.55	Put	Currency Future	495	684	495	684	0.00
30/01/2009	£ / R On 12-June-09	14.80	Call	Currency Future	1118	951	1118	951	0.00
30/01/2009	£ / R On 12-June-09	14.80	Put	Currency Future	919	1093	919	1093	0.00
30/01/2009	£ / R On 14-September-09	15.05	Call	Currency Future	1452	1272	1452	1272	0.00
30/01/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1245	1416	1245	1416	0.00
30/01/2009	£ / R On 16-March-09	14.85	Call	Currency Future	547	429	547	429	0.00
30/01/2009	£ / R On 16-March-09	14.85	Put	Currency Future	677	892	677	892	0.00
30/01/2009	£ / R On 12-June-09	15.10	Call	Currency Future	1004	852	1004	852	0.00
30/01/2009	£ / R On 12-June-09	15.10	Put	Currency Future	1106	1295	1106	1295	0.00
30/01/2009	£ / R On 14-September-09	15.35	Call	Currency Future	1339	1173	1339	1173	0.00
30/01/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1431	1617	1431	1617	0.00
30/01/2009	£ / R On 16-March-09	15.05	Call	Currency Future	472	369	472	369	0.00
30/01/2009	£ / R On 16-March-09	15.05	Put	Currency Future	802	1032	802	1032	0.00
30/01/2009	£ / R On 12-June-09	15.35	Call	Currency Future	901	761	901	761	0.00
30/01/2009	£ / R On 12-June-09	15.35	Put	Currency Future	1252	1454	1252	1454	0.00
30/01/2009	£ / R On 14-September-09	15.60	Call	Currency Future	1235	1080	1235	1080	0.00
30/01/2009	£ / R On 14-September-09	15.60	Put	Currency Future	1578	1773	1578	1773	0.00
30/01/2009	£ / R On 16-March-09	14.90	Call	Currency Future	530	416	530	416	0.00
30/01/2009	£ / R On 16-March-09	14.90	Put	Currency Future	710	928	710	928	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 12-June-09	15.15	Call	Currency Future	986	837	986	837	0.00
30/01/2009	£ / R On 12-June-09	15.15	Put	Currency Future	1137	1329	1137	1329	0.00
30/01/2009	£ / R On 14-September-09	15.45	Call	Currency Future	1299	1138	1299	1138	0.00
30/01/2009	£ / R On 14-September-09	15.45	Put	Currency Future	1492	1681	1492	1681	0.00
30/01/2009	£ / R On 16-March-09	15.10	Call	Currency Future	452	354	452	354	0.00
30/01/2009	£ / R On 16-March-09	15.10	Put	Currency Future	832	1066	832	1066	0.00
30/01/2009	£ / R On 12-June-09	15.35	Call	Currency Future	901	761	901	761	0.00
30/01/2009	£ / R On 12-June-09	15.35	Put	Currency Future	1252	1454	1252	1454	0.00
30/01/2009	£ / R On 14-September-09	15.65	Call	Currency Future	1215	1061	1215	1061	0.00
30/01/2009	£ / R On 14-September-09	15.65	Put	Currency Future	1607	1805	1607	1805	0.00
30/01/2009	£ / R On 16-March-09	14.80	Call	Currency Future	565	443	565	443	0.00
30/01/2009	£ / R On 16-March-09	14.80	Put	Currency Future	645	856	645	856	0.00
30/01/2009	£ / R On 12-June-09	15.05	Call	Currency Future	1022	868	1022	868	0.00
30/01/2009	£ / R On 12-June-09	15.05	Put	Currency Future	1074	1260	1074	1260	0.00
30/01/2009	£ / R On 14-September-09	15.35	Call	Currency Future	1339	1173	1339	1173	0.00
30/01/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1431	1617	1431	1617	0.00
30/01/2009	£ / R On 16-March-09	15.15	Call	Currency Future	433	338	433	338	0.00
30/01/2009	£ / R On 16-March-09	15.15	Put	Currency Future	863	1101	863	1101	0.00
30/01/2009	£ / R On 12-June-09	15.45	Call	Currency Future	860	725	860	725	0.00
30/01/2009	£ / R On 12-June-09	15.45	Put	Currency Future	1311	1518	1311	1518	0.00
30/01/2009	£ / R On 14-September-09	15.70	Call	Currency Future	1194	1043	1194	1043	0.00
30/01/2009	£ / R On 14-September-09	15.70	Put	Currency Future	1637	1836	1637	1836	0.00
30/01/2009	£ / R On 16-March-09	15.00	Call	Currency Future	492	386	492	386	0.00
30/01/2009	£ / R On 16-March-09	15.00	Put	Currency Future	772	999	772	999	0.00
30/01/2009	£ / R On 12-June-09	15.25	Call	Currency Future	943	798	943	798	0.00
30/01/2009	£ / R On 12-June-09	15.25	Put	Currency Future	1194	1391	1194	1391	0.00
30/01/2009	£ / R On 14-September-09	15.50	Call	Currency Future	1278	1118	1278	1118	0.00
30/01/2009	£ / R On 14-September-09	15.50	Put	Currency Future	1520	1712	1520	1712	0.00
30/01/2009	£ / R On 16-March-09	14.45	Call	Currency Future	709	556	709	556	0.00
30/01/2009	£ / R On 16-March-09	14.45	Put	Currency Future	439	619	439	619	0.00
30/01/2009	£ / R On 12-June-09	14.75	Call	Currency Future	1138	968	1138	968	0.00
30/01/2009	£ / R On 12-June-09	14.75	Put	Currency Future	889	1061	889	1061	0.00
30/01/2009	£ / R On 14-September-09	15.00	Call	Currency Future	1472	1290	1472	1290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1215	1383	1215	1383	0.00
30/01/2009	£ / R On 16-March-09	13.90	Call	Currency Future	1029	805	1029	805	0.00
30/01/2009	£ / R On 16-March-09	13.90	Put	Currency Future	209	318	209	318	0.00
30/01/2009	£ / R On 12-June-09	14.15	Call	Currency Future	1414	1207	1414	1207	0.00
30/01/2009	£ / R On 12-June-09	14.15	Put	Currency Future	565	699	565	699	0.00
30/01/2009	£ / R On 14-September-09	14.40	Call	Currency Future	1715	1518	1715	1518	0.00
30/01/2009	£ / R On 14-September-09	14.40	Put	Currency Future	857	1012	857	1012	0.00
30/01/2009	£ / R On 12-June-09	14.20	Call	Currency Future	1387	1185	1387	1185	0.00
30/01/2009	£ / R On 12-June-09	14.20	Put	Currency Future	589	727	589	727	0.00
30/01/2009	£ / R On 14-September-09	14.45	Call	Currency Future	1692	1500	1692	1500	0.00
30/01/2009	£ / R On 14-September-09	14.45	Put	Currency Future	884	1043	884	1043	0.00
30/01/2009	£ / R On 16-March-09	13.85	Call	Currency Future	1063	834	1063	834	0.00
30/01/2009	£ / R On 16-March-09	13.85	Put	Currency Future	193	296	193	296	0.00
30/01/2009	£ / R On 12-June-09	14.10	Call	Currency Future	1441	1230	1441	1230	0.00
30/01/2009	£ / R On 12-June-09	14.10	Put	Currency Future	543	672	543	672	0.00
30/01/2009	£ / R On 14-September-09	14.35	Call	Currency Future	1738	1538	1738	1538	0.00
30/01/2009	£ / R On 14-September-09	14.35	Put	Currency Future	831	981	831	981	0.00
30/01/2009	£ / R On 16-March-09	14.10	Call	Currency Future	899	702	899	702	0.00
30/01/2009	£ / R On 16-March-09	14.10	Put	Currency Future	279	415	279	415	0.00
30/01/2009	£ / R On 16-March-09	14.55	Call	Currency Future	665	521	665	521	0.00
30/01/2009	£ / R On 16-March-09	14.55	Put	Currency Future	495	684	495	684	0.00
30/01/2009	£ / R On 12-June-09	14.85	Call	Currency Future	1098	933	1098	933	0.00
30/01/2009	£ / R On 12-June-09	14.85	Put	Currency Future	949	1126	949	1126	0.00
30/01/2009	£ / R On 16-March-09	14.60	Call	Currency Future	644	504	644	504	0.00
30/01/2009	£ / R On 16-March-09	14.60	Put	Currency Future	524	717	524	717	0.00
30/01/2009	£ / R On 14-September-09	15.10	Call	Currency Future	1432	1255	1432	1255	0.00
30/01/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1275	1448	1275	1448	0.00
30/01/2009	£ / R On 16-March-09	14.95	Call	Currency Future	513	403	513	403	0.00
30/01/2009	£ / R On 16-March-09	14.95	Put	Currency Future	743	965	743	965	0.00
30/01/2009	£ / R On 12-June-09	15.20	Call	Currency Future	964	817	964	817	0.00
30/01/2009	£ / R On 12-June-09	15.20	Put	Currency Future	1166	1360	1166	1360	0.00
30/01/2009	£ / R On 14-September-09	15.80	Call	Currency Future	1154	1007	1154	1007	0.00
30/01/2009	£ / R On 14-September-09	15.80	Put	Currency Future	1697	1900	1697	1900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	15.30	Call	Currency Future	380	296	380	296	0.00
30/01/2009	£ / R On 16-March-09	15.30	Put	Currency Future	960	1208	960	1208	0.00
30/01/2009	£ / R On 12-June-09	15.55	Call	Currency Future	821	691	821	691	0.00
30/01/2009	£ / R On 12-June-09	15.55	Put	Currency Future	1372	1584	1372	1584	0.00
30/01/2009	£ / R On 16-March-09	15.65	Call	Currency Future	276	212	276	212	0.00
30/01/2009	£ / R On 16-March-09	15.65	Put	Currency Future	1206	1475	1206	1475	0.00
30/01/2009	£ / R On 12-June-09	15.90	Call	Currency Future	694	581	694	581	0.00
30/01/2009	£ / R On 12-June-09	15.90	Put	Currency Future	1596	1823	1596	1823	0.00
30/01/2009	£ / R On 16-March-09	15.85	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	15.85	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 12-June-09	16.15	Call	Currency Future	614	511	614	511	0.00
30/01/2009	£ / R On 12-June-09	16.15	Put	Currency Future	1765	2004	1765	2004	0.00
30/01/2009	£ / R On 16-March-09	15.60	Call	Currency Future	289	223	289	223	0.00
30/01/2009	£ / R On 16-March-09	15.60	Put	Currency Future	1169	1436	1169	1436	0.00
30/01/2009	£ / R On 12-June-09	15.85	Call	Currency Future	711	596	711	596	0.00
30/01/2009	£ / R On 12-June-09	15.85	Put	Currency Future	1563	1788	1563	1788	0.00
30/01/2009	£ / R On 16-March-09	15.35	Call	Currency Future	364	282	364	282	0.00
30/01/2009	£ / R On 16-March-09	15.35	Put	Currency Future	994	1245	994	1245	0.00
30/01/2009	£ / R On 12-June-09	15.65	Call	Currency Future	783	658	783	658	0.00
30/01/2009	£ / R On 12-June-09	15.65	Put	Currency Future	1434	1651	1434	1651	0.00
30/01/2009	£ / R On 16-March-09	15.40	Call	Currency Future	348	270	348	270	0.00
30/01/2009	£ / R On 16-March-09	15.40	Put	Currency Future	1028	1282	1028	1282	0.00
30/01/2009	£ / R On 12-June-09	15.70	Call	Currency Future	765	642	765	642	0.00
30/01/2009	£ / R On 12-June-09	15.70	Put	Currency Future	1466	1685	1466	1685	0.00
30/01/2009	£ / R On 16-March-09	15.35	Call	Currency Future	364	282	364	282	0.00
30/01/2009	£ / R On 16-March-09	15.35	Put	Currency Future	994	1245	994	1245	0.00
30/01/2009	£ / R On 12-June-09	15.60	Call	Currency Future	802	674	802	674	0.00
30/01/2009	£ / R On 12-June-09	15.60	Put	Currency Future	1403	1617	1403	1617	0.00
30/01/2009	£ / R On 16-March-09	15.50	Call	Currency Future	317	245	317	245	0.00
30/01/2009	£ / R On 16-March-09	15.50	Put	Currency Future	1097	1358	1097	1358	0.00
30/01/2009	£ / R On 12-June-09	15.75	Call	Currency Future	747	626	747	626	0.00
30/01/2009	£ / R On 12-June-09	15.75	Put	Currency Future	1498	1719	1498	1719	0.00
30/01/2009	£ / R On 16-March-09	15.30	Call	Currency Future	380	296	380	296	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	15.30	Put	Currency Future	960	1208	960	1208	0.00
30/01/2009	£ / R On 12-June-09	15.60	Call	Currency Future	802	674	802	674	0.00
30/01/2009	£ / R On 12-June-09	15.60	Put	Currency Future	1403	1617	1403	1617	0.00
30/01/2009	£ / R On 16-March-09	15.55	Call	Currency Future	303	234	303	234	0.00
30/01/2009	£ / R On 16-March-09	15.55	Put	Currency Future	1133	1397	1133	1397	0.00
30/01/2009	£ / R On 16-March-09	16.05	Call	Currency Future	186	142	186	142	0.00
30/01/2009	£ / R On 16-March-09	16.05	Put	Currency Future	1516	1805	1516	1805	0.00
30/01/2009	£ / R On 12-June-09	16.35	Call	Currency Future	555	460	555	460	0.00
30/01/2009	£ / R On 12-June-09	16.35	Put	Currency Future	1907	2153	1907	2153	0.00
30/01/2009	£ / R On 16-March-09	15.70	Call	Currency Future	263	202	263	202	0.00
30/01/2009	£ / R On 16-March-09	15.70	Put	Currency Future	1243	1515	1243	1515	0.00
30/01/2009	£ / R On 12-June-09	16.00	Call	Currency Future	661	552	661	552	0.00
30/01/2009	£ / R On 12-June-09	16.00	Put	Currency Future	1663	1895	1663	1895	0.00
30/01/2009	£ / R On 16-March-09	15.60	Call	Currency Future	289	223	289	223	0.00
30/01/2009	£ / R On 16-March-09	15.60	Put	Currency Future	1169	1436	1169	1436	0.00
30/01/2009	£ / R On 16-March-09	15.80	Call	Currency Future	238	183	238	183	0.00
30/01/2009	£ / R On 16-March-09	15.80	Put	Currency Future	1319	1596	1319	1596	0.00
30/01/2009	£ / R On 12-June-09	16.10	Call	Currency Future	629	524	629	524	0.00
30/01/2009	£ / R On 12-June-09	16.10	Put	Currency Future	1731	1967	1731	1967	0.00
30/01/2009	£ / R On 16-March-09	16.20	Call	Currency Future	159	121	159	121	0.00
30/01/2009	£ / R On 16-March-09	16.20	Put	Currency Future	1639	1934	1639	1934	0.00
30/01/2009	£ / R On 12-June-09	16.50	Call	Currency Future	514	425	514	425	0.00
30/01/2009	£ / R On 12-June-09	16.50	Put	Currency Future	2016	2268	2016	2268	0.00
30/01/2009	£ / R On 16-March-09	16.15	Call	Currency Future	167	128	167	128	0.00
30/01/2009	£ / R On 16-March-09	16.15	Put	Currency Future	1597	1891	1597	1891	0.00
30/01/2009	£ / R On 16-March-09	15.90	Call	Currency Future	216	166	216	166	0.00
30/01/2009	£ / R On 16-March-09	15.90	Put	Currency Future	1396	1678	1396	1678	0.00
30/01/2009	£ / R On 12-June-09	15.00	Call	Currency Future	1041	884	1041	884	0.00
30/01/2009	£ / R On 12-June-09	15.00	Put	Currency Future	1043	1226	1043	1226	0.00
30/01/2009	£ / R On 12-June-09	16.20	Call	Currency Future	599	498	599	498	0.00
30/01/2009	£ / R On 12-June-09	16.20	Put	Currency Future	1800	2041	1800	2041	0.00
30/01/2009	£ / R On 16-March-09	16.05	Call	Currency Future	186	142	186	142	0.00
30/01/2009	£ / R On 16-March-09	16.05	Put	Currency Future	1516	1805	1516	1805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 12-June-09	16.40	Call	Currency Future	541	448	541	448	0.00
30/01/2009	£ / R On 12-June-09	16.40	Put	Currency Future	1943	2191	1943	2191	0.00
30/01/2009	£ / R On 16-March-09	16.30	Call	Currency Future	143	109	143	109	0.00
30/01/2009	£ / R On 16-March-09	16.30	Put	Currency Future	1723	2022	1723	2022	0.00
30/01/2009	£ / R On 12-June-09	16.60	Call	Currency Future	488	403	488	403	0.00
30/01/2009	£ / R On 12-June-09	16.60	Put	Currency Future	2090	2346	2090	2346	0.00
30/01/2009	£ / R On 16-March-09	16.40	Call	Currency Future	128	98	128	98	0.00
30/01/2009	£ / R On 16-March-09	16.40	Put	Currency Future	1808	2110	1808	2110	0.00
30/01/2009	£ / R On 12-June-09	16.70	Call	Currency Future	463	382	463	382	0.00
30/01/2009	£ / R On 12-June-09	16.70	Put	Currency Future	2165	2425	2165	2425	0.00
30/01/2009	£ / R On 16-March-09	16.40	Call	Currency Future	128	98	128	98	0.00
30/01/2009	£ / R On 16-March-09	16.40	Put	Currency Future	1808	2110	1808	2110	0.00
30/01/2009	£ / R On 12-June-09	16.75	Call	Currency Future	451	372	451	372	0.00
30/01/2009	£ / R On 12-June-09	16.75	Put	Currency Future	2203	2464	2203	2464	0.00
30/01/2009	£ / R On 12-June-09	16.45	Call	Currency Future	528	437	528	437	0.00
30/01/2009	£ / R On 12-June-09	16.45	Put	Currency Future	1979	2229	1979	2229	0.00
30/01/2009	£ / R On 16-March-09	15.95	Call	Currency Future	205	157	205	157	0.00
30/01/2009	£ / R On 16-March-09	15.95	Put	Currency Future	1436	1720	1436	1720	0.00
30/01/2009	£ / R On 12-June-09	16.25	Call	Currency Future	584	485	584	485	0.00
30/01/2009	£ / R On 12-June-09	16.25	Put	Currency Future	1835	2078	1835	2078	0.00
30/01/2009	£ / R On 16-March-09	16.50	Call	Currency Future	115	87	115	87	0.00
30/01/2009	£ / R On 16-March-09	16.50	Put	Currency Future	1895	2200	1895	2200	0.00
30/01/2009	£ / R On 12-June-09	16.80	Call	Currency Future	440	362	440	362	0.00
30/01/2009	£ / R On 12-June-09	16.80	Put	Currency Future	2241	2504	2241	2504	0.00
30/01/2009	£ / R On 16-March-09	16.85	Call	Currency Future	77	59	77	59	0.00
30/01/2009	£ / R On 16-March-09	16.85	Put	Currency Future	2207	2521	2207	2521	0.00
30/01/2009	£ / R On 12-June-09	17.15	Call	Currency Future	364	298	364	298	0.00
30/01/2009	£ / R On 12-June-09	17.15	Put	Currency Future	2516	2791	2516	2791	0.00
30/01/2009	£ / R On 16-March-09	16.75	Call	Currency Future	87	66	87	66	0.00
30/01/2009	£ / R On 16-March-09	16.75	Put	Currency Future	2117	2429	2117	2429	0.00
30/01/2009	£ / R On 12-June-09	17.05	Call	Currency Future	385	315	385	315	0.00
30/01/2009	£ / R On 12-June-09	17.05	Put	Currency Future	2436	2708	2436	2708	0.00
30/01/2009	£ / R On 16-March-09	17.20	Call	Currency Future	51	39	51	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	17.20	Put	Currency Future	2531	2851	2531	2851	0.00
30/01/2009	£ / R On 12-June-09	17.50	Call	Currency Future	300	244	300	244	0.00
30/01/2009	£ / R On 12-June-09	17.50	Put	Currency Future	2802	3087	2802	3087	0.00
30/01/2009	£ / R On 16-March-09	17.50	Call	Currency Future	35	27	35	27	0.00
30/01/2009	£ / R On 16-March-09	17.50	Put	Currency Future	2815	3139	2815	3139	0.00
30/01/2009	£ / R On 12-June-09	17.80	Call	Currency Future	254	205	254	205	0.00
30/01/2009	£ / R On 12-June-09	17.80	Put	Currency Future	3055	3348	3055	3348	0.00
30/01/2009	£ / R On 16-March-09	18.05	Call	Currency Future	17	13	17	13	0.00
30/01/2009	£ / R On 16-March-09	18.05	Put	Currency Future	3347	3676	3347	3676	0.00
30/01/2009	£ / R On 12-June-09	18.40	Call	Currency Future	179	143	179	143	0.00
30/01/2009	£ / R On 12-June-09	18.40	Put	Currency Future	3580	3886	3580	3886	0.00
30/01/2009	£ / R On 16-March-09	18.65	Call	Currency Future	7	6	7	6	0.00
30/01/2009	£ / R On 16-March-09	18.65	Put	Currency Future	3937	4268	3937	4268	0.00
30/01/2009	£ / R On 12-June-09	19.00	Call	Currency Future	124	99	124	99	0.00
30/01/2009	£ / R On 12-June-09	19.00	Put	Currency Future	4126	4441	4126	4441	0.00
30/01/2009	£ / R On 16-March-09	18.80	Call	Currency Future	6	5	6	5	0.00
30/01/2009	£ / R On 16-March-09	18.80	Put	Currency Future	4086	4417	4086	4417	0.00
30/01/2009	£ / R On 12-June-09	19.15	Call	Currency Future	113	90	113	90	0.00
30/01/2009	£ / R On 12-June-09	19.15	Put	Currency Future	4265	4582	4265	4582	0.00
30/01/2009	£ / R On 16-March-09	18.50	Call	Currency Future	9	7	9	7	0.00
30/01/2009	£ / R On 16-March-09	18.50	Put	Currency Future	3789	4120	3789	4120	0.00
30/01/2009	£ / R On 12-June-09	18.80	Call	Currency Future	140	112	140	112	0.00
30/01/2009	£ / R On 12-June-09	18.80	Put	Currency Future	3942	4255	3942	4255	0.00
30/01/2009	£ / R On 12-June-09	18.35	Call	Currency Future	184	148	184	148	0.00
30/01/2009	£ / R On 12-June-09	18.35	Put	Currency Future	3535	3840	3535	3840	0.00
30/01/2009	£ / R On 16-March-09	17.95	Call	Currency Future	19	15	19	15	0.00
30/01/2009	£ / R On 16-March-09	17.95	Put	Currency Future	3249	3578	3249	3578	0.00
30/01/2009	£ / R On 12-June-09	18.25	Call	Currency Future	195	157	195	157	0.00
30/01/2009	£ / R On 12-June-09	18.25	Put	Currency Future	3447	3749	3447	3749	0.00
30/01/2009	£ / R On 16-March-09	18.45	Call	Currency Future	10	8	10	8	0.00
30/01/2009	£ / R On 16-March-09	18.45	Put	Currency Future	3740	4070	3740	4070	0.00
30/01/2009	£ / R On 12-June-09	18.75	Call	Currency Future	145	115	145	115	0.00
30/01/2009	£ / R On 12-June-09	18.75	Put	Currency Future	3896	4208	3896	4208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	16.95	Call	Currency Future	69	52	69	52	0.00
30/01/2009	£ / R On 16-March-09	16.95	Put	Currency Future	2299	2615	2299	2615	0.00
30/01/2009	£ / R On 12-June-09	17.25	Call	Currency Future	345	282	345	282	0.00
30/01/2009	£ / R On 12-June-09	17.25	Put	Currency Future	2596	2874	2596	2874	0.00
30/01/2009	£ / R On 16-March-09	16.10	Call	Currency Future	176	135	176	135	0.00
30/01/2009	£ / R On 16-March-09	16.10	Put	Currency Future	1556	1847	1556	1847	0.00
30/01/2009	£ / R On 16-March-09	16.60	Call	Currency Future	103	78	103	78	0.00
30/01/2009	£ / R On 16-March-09	16.60	Put	Currency Future	1983	2291	1983	2291	0.00
30/01/2009	£ / R On 16-March-09	16.00	Call	Currency Future	195	150	195	150	0.00
30/01/2009	£ / R On 16-March-09	16.00	Put	Currency Future	1475	1762	1475	1762	0.00
30/01/2009	£ / R On 12-June-09	16.30	Call	Currency Future	569	473	569	473	0.00
30/01/2009	£ / R On 12-June-09	16.30	Put	Currency Future	1871	2115	1871	2115	0.00
30/01/2009	£ / R On 16-March-09	15.40	Call	Currency Future	348	270	348	270	0.00
30/01/2009	£ / R On 16-March-09	15.40	Put	Currency Future	1028	1282	1028	1282	0.00
30/01/2009	£ / R On 16-March-09	15.20	Call	Currency Future	415	324	415	324	0.00
30/01/2009	£ / R On 16-March-09	15.20	Put	Currency Future	895	1136	895	1136	0.00
30/01/2009	£ / R On 16-March-09	15.45	Call	Currency Future	332	257	332	257	0.00
30/01/2009	£ / R On 16-March-09	15.45	Put	Currency Future	1062	1320	1062	1320	0.00
30/01/2009	£ / R On 12-June-09	15.80	Call	Currency Future	729	611	729	611	0.00
30/01/2009	£ / R On 12-June-09	15.80	Put	Currency Future	1530	1753	1530	1753	0.00
30/01/2009	£ / R On 16-March-09	14.70	Call	Currency Future	604	472	604	472	0.00
30/01/2009	£ / R On 16-March-09	14.70	Put	Currency Future	584	785	584	785	0.00
30/01/2009	£ / R On 16-March-09	14.80	Call	Currency Future	565	443	565	443	0.00
30/01/2009	£ / R On 16-March-09	14.80	Put	Currency Future	645	856	645	856	0.00
30/01/2009	£ / R On 16-March-09	14.90	Call	Currency Future	530	416	530	416	0.00
30/01/2009	£ / R On 16-March-09	14.90	Put	Currency Future	710	928	710	928	0.00
30/01/2009	£ / R On 12-June-09	14.90	Call	Currency Future	1079	916	1079	916	0.00
30/01/2009	£ / R On 12-June-09	14.90	Put	Currency Future	980	1159	980	1159	0.00
30/01/2009	£ / R On 12-June-09	15.10	Call	Currency Future	1004	852	1004	852	0.00
30/01/2009	£ / R On 12-June-09	15.10	Put	Currency Future	1106	1295	1106	1295	0.00
30/01/2009	£ / R On 12-June-09	15.30	Call	Currency Future	921	780	921	780	0.00
30/01/2009	£ / R On 12-June-09	15.30	Put	Currency Future	1223	1422	1223	1422	0.00
30/01/2009	£ / R On 12-June-09	15.40	Call	Currency Future	880	743	880	743	0.00

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30/01/2009	£ / R On 12-June-09	15.40	Put	Currency Future	1281	1486	1281	1486	0.00
30/01/2009	£ / R On 12-June-09	15.50	Call	Currency Future	840	708	840	708	0.00
30/01/2009	£ / R On 12-June-09	15.50	Put	Currency Future	1342	1551	1342	1551	0.00
30/01/2009	£ / R On 12-June-09	14.80	Call	Currency Future	1118	951	1118	951	0.00
30/01/2009	£ / R On 12-June-09	14.80	Put	Currency Future	919	1093	919	1093	0.00
30/01/2009	£ / R On 12-June-09	14.90	Call	Currency Future	1079	916	1079	916	0.00
30/01/2009	£ / R On 12-June-09	14.90	Put	Currency Future	980	1159	980	1159	0.00
30/01/2009	£ / R On 12-June-09	15.30	Call	Currency Future	921	780	921	780	0.00
30/01/2009	£ / R On 12-June-09	15.30	Put	Currency Future	1223	1422	1223	1422	0.00
30/01/2009	£ / R On 12-June-09	15.40	Call	Currency Future	880	743	880	743	0.00
30/01/2009	£ / R On 12-June-09	15.40	Put	Currency Future	1281	1486	1281	1486	0.00
30/01/2009	£ / R On 12-June-09	15.05	Call	Currency Future	1022	868	1022	868	0.00
30/01/2009	£ / R On 12-June-09	15.05	Put	Currency Future	1074	1260	1074	1260	0.00
30/01/2009	£ / R On 12-June-09	15.15	Call	Currency Future	986	837	986	837	0.00
30/01/2009	£ / R On 12-June-09	15.15	Put	Currency Future	1137	1329	1137	1329	0.00
30/01/2009	£ / R On 12-June-09	15.55	Call	Currency Future	821	691	821	691	0.00
30/01/2009	£ / R On 12-June-09	15.55	Put	Currency Future	1372	1584	1372	1584	0.00
30/01/2009	£ / R On 12-June-09	15.80	Call	Currency Future	729	611	729	611	0.00
30/01/2009	£ / R On 12-June-09	15.80	Put	Currency Future	1530	1753	1530	1753	0.00
30/01/2009	£ / R On 12-June-09	15.90	Call	Currency Future	694	581	694	581	0.00
30/01/2009	£ / R On 12-June-09	15.90	Put	Currency Future	1596	1823	1596	1823	0.00
30/01/2009	£ / R On 16-March-09	14.65	Call	Currency Future	623	488	623	488	0.00
30/01/2009	£ / R On 16-March-09	14.65	Put	Currency Future	553	751	553	751	0.00
30/01/2009	£ / R On 16-March-09	14.75	Call	Currency Future	584	457	584	457	0.00
30/01/2009	£ / R On 16-March-09	14.75	Put	Currency Future	614	820	614	820	0.00
30/01/2009	£ / R On 16-March-09	15.25	Call	Currency Future	397	309	397	309	0.00
30/01/2009	£ / R On 16-March-09	15.25	Put	Currency Future	927	1172	927	1172	0.00
30/01/2009	£ / R On 12-June-09	14.95	Call	Currency Future	1060	900	1060	900	0.00
30/01/2009	£ / R On 12-June-09	14.95	Put	Currency Future	1011	1192	1011	1192	0.00
30/01/2009	£ / R On 12-June-09	15.65	Call	Currency Future	783	658	783	658	0.00
30/01/2009	£ / R On 12-June-09	15.65	Put	Currency Future	1434	1651	1434	1651	0.00
30/01/2009	£ / R On 16-March-09	15.80	Call	Currency Future	238	183	238	183	0.00
30/01/2009	£ / R On 16-March-09	15.80	Put	Currency Future	1319	1596	1319	1596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	15.90	Call	Currency Future	216	166	216	166	0.00
30/01/2009	£ / R On 16-March-09	15.90	Put	Currency Future	1396	1678	1396	1678	0.00
30/01/2009	£ / R On 12-June-09	16.20	Call	Currency Future	599	498	599	498	0.00
30/01/2009	£ / R On 12-June-09	16.20	Put	Currency Future	1800	2041	1800	2041	0.00
30/01/2009	£ / R On 16-March-09	15.05	Call	Currency Future	472	369	472	369	0.00
30/01/2009	£ / R On 16-March-09	15.05	Put	Currency Future	802	1032	802	1032	0.00
30/01/2009	£ / R On 16-March-09	15.15	Call	Currency Future	433	338	433	338	0.00
30/01/2009	£ / R On 16-March-09	15.15	Put	Currency Future	863	1101	863	1101	0.00
30/01/2009	£ / R On 16-March-09	15.55	Call	Currency Future	303	234	303	234	0.00
30/01/2009	£ / R On 16-March-09	15.55	Put	Currency Future	1133	1397	1133	1397	0.00
30/01/2009	£ / R On 16-March-09	15.75	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	15.75	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	15.85	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	15.85	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 12-June-09	15.90	Call	Currency Future	694	581	694	581	0.00
30/01/2009	£ / R On 12-June-09	15.90	Put	Currency Future	1596	1823	1596	1823	0.00
30/01/2009	£ / R On 12-June-09	16.10	Call	Currency Future	629	524	629	524	0.00
30/01/2009	£ / R On 12-June-09	16.10	Put	Currency Future	1731	1967	1731	1967	0.00
30/01/2009	£ / R On 12-June-09	15.95	Call	Currency Future	678	566	678	566	0.00
30/01/2009	£ / R On 12-June-09	15.95	Put	Currency Future	1629	1859	1629	1859	0.00
30/01/2009	£ / R On 12-June-09	16.05	Call	Currency Future	645	538	645	538	0.00
30/01/2009	£ / R On 12-June-09	16.05	Put	Currency Future	1697	1931	1697	1931	0.00
30/01/2009	£ / R On 16-March-09	15.65	Call	Currency Future	276	212	276	212	0.00
30/01/2009	£ / R On 16-March-09	15.65	Put	Currency Future	1206	1475	1206	1475	0.00
30/01/2009	£ / R On 16-March-09	16.20	Call	Currency Future	159	121	159	121	0.00
30/01/2009	£ / R On 16-March-09	16.20	Put	Currency Future	1639	1934	1639	1934	0.00
30/01/2009	£ / R On 16-March-09	16.30	Call	Currency Future	143	109	143	109	0.00
30/01/2009	£ / R On 16-March-09	16.30	Put	Currency Future	1723	2022	1723	2022	0.00
30/01/2009	£ / R On 12-June-09	16.40	Call	Currency Future	541	448	541	448	0.00
30/01/2009	£ / R On 12-June-09	16.40	Put	Currency Future	1943	2191	1943	2191	0.00
30/01/2009	£ / R On 12-June-09	16.00	Call	Currency Future	661	552	661	552	0.00
30/01/2009	£ / R On 12-June-09	16.00	Put	Currency Future	1663	1895	1663	1895	0.00
30/01/2009	£ / R On 12-June-09	16.30	Call	Currency Future	569	473	569	473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 12-June-09	16.30	Put	Currency Future	1871	2115	1871	2115	0.00
30/01/2009	£ / R On 12-June-09	16.60	Call	Currency Future	488	403	488	403	0.00
30/01/2009	£ / R On 12-June-09	16.60	Put	Currency Future	2090	2346	2090	2346	0.00
30/01/2009	£ / R On 12-June-09	16.80	Call	Currency Future	440	362	440	362	0.00
30/01/2009	£ / R On 12-June-09	16.80	Put	Currency Future	2241	2504	2241	2504	0.00
30/01/2009	£ / R On 16-March-09	16.70	Call	Currency Future	92	70	92	70	0.00
30/01/2009	£ / R On 16-March-09	16.70	Put	Currency Future	2072	2382	2072	2382	0.00
30/01/2009	£ / R On 12-June-09	16.70	Call	Currency Future	463	382	463	382	0.00
30/01/2009	£ / R On 12-June-09	16.70	Put	Currency Future	2165	2425	2165	2425	0.00
30/01/2009	£ / R On 12-June-09	16.90	Call	Currency Future	417	342	417	342	0.00
30/01/2009	£ / R On 12-June-09	16.90	Put	Currency Future	2318	2585	2318	2585	0.00
30/01/2009	£ / R On 12-June-09	17.00	Call	Currency Future	395	324	395	324	0.00
30/01/2009	£ / R On 12-June-09	17.00	Put	Currency Future	2397	2667	2397	2667	0.00
30/01/2009	£ / R On 16-March-09	16.00	Call	Currency Future	195	150	195	150	0.00
30/01/2009	£ / R On 16-March-09	16.00	Put	Currency Future	1475	1762	1475	1762	0.00
30/01/2009	£ / R On 16-March-09	16.10	Call	Currency Future	176	135	176	135	0.00
30/01/2009	£ / R On 16-March-09	16.10	Put	Currency Future	1556	1847	1556	1847	0.00
30/01/2009	£ / R On 16-March-09	16.60	Call	Currency Future	103	78	103	78	0.00
30/01/2009	£ / R On 16-March-09	16.60	Put	Currency Future	1983	2291	1983	2291	0.00
30/01/2009	£ / R On 16-March-09	16.80	Call	Currency Future	82	62	82	62	0.00
30/01/2009	£ / R On 16-March-09	16.80	Put	Currency Future	2162	2475	2162	2475	0.00
30/01/2009	£ / R On 12-June-09	16.90	Call	Currency Future	417	342	417	342	0.00
30/01/2009	£ / R On 12-June-09	16.90	Put	Currency Future	2318	2585	2318	2585	0.00
30/01/2009	£ / R On 12-June-09	17.10	Call	Currency Future	374	306	374	306	0.00
30/01/2009	£ / R On 12-June-09	17.10	Put	Currency Future	2476	2749	2476	2749	0.00
30/01/2009	£ / R On 16-March-09	16.25	Call	Currency Future	151	115	151	115	0.00
30/01/2009	£ / R On 16-March-09	16.25	Put	Currency Future	1681	1978	1681	1978	0.00
30/01/2009	£ / R On 16-March-09	16.35	Call	Currency Future	135	103	135	103	0.00
30/01/2009	£ / R On 16-March-09	16.35	Put	Currency Future	1765	2066	1765	2066	0.00
30/01/2009	£ / R On 16-March-09	16.45	Call	Currency Future	121	92	121	92	0.00
30/01/2009	£ / R On 16-March-09	16.45	Put	Currency Future	1851	2155	1851	2155	0.00
30/01/2009	£ / R On 16-March-09	16.55	Call	Currency Future	109	83	109	83	0.00
30/01/2009	£ / R On 16-March-09	16.55	Put	Currency Future	1939	2245	1939	2245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	16.65	Call	Currency Future	97	74	97	74	0.00
30/01/2009	£ / R On 16-March-09	16.65	Put	Currency Future	2027	2337	2027	2337	0.00
30/01/2009	£ / R On 12-June-09	16.55	Call	Currency Future	501	414	501	414	0.00
30/01/2009	£ / R On 12-June-09	16.55	Put	Currency Future	2053	2307	2053	2307	0.00
30/01/2009	£ / R On 12-June-09	16.65	Call	Currency Future	476	392	476	392	0.00
30/01/2009	£ / R On 12-June-09	16.65	Put	Currency Future	2127	2385	2127	2385	0.00
30/01/2009	£ / R On 12-June-09	16.85	Call	Currency Future	428	352	428	352	0.00
30/01/2009	£ / R On 12-June-09	16.85	Put	Currency Future	2280	2545	2280	2545	0.00
30/01/2009	£ / R On 12-June-09	16.95	Call	Currency Future	406	333	406	333	0.00
30/01/2009	£ / R On 12-June-09	16.95	Put	Currency Future	2357	2626	2357	2626	0.00
30/01/2009	£ / R On 16-March-09	15.90	Call	Currency Future	216	166	216	166	0.00
30/01/2009	£ / R On 16-March-09	15.90	Put	Currency Future	1396	1678	1396	1678	0.00
30/01/2009	£ / R On 16-March-09	17.05	Call	Currency Future	61	46	61	46	0.00
30/01/2009	£ / R On 16-March-09	17.05	Put	Currency Future	2391	2709	2391	2709	0.00
30/01/2009	£ / R On 16-March-09	17.15	Call	Currency Future	54	41	54	41	0.00
30/01/2009	£ / R On 16-March-09	17.15	Put	Currency Future	2484	2804	2484	2804	0.00
30/01/2009	£ / R On 16-March-09	17.25	Call	Currency Future	48	36	48	36	0.00
30/01/2009	£ / R On 16-March-09	17.25	Put	Currency Future	2578	2899	2578	2899	0.00
30/01/2009	£ / R On 16-March-09	17.35	Call	Currency Future	42	32	42	32	0.00
30/01/2009	£ / R On 16-March-09	17.35	Put	Currency Future	2672	2995	2672	2995	0.00
30/01/2009	£ / R On 12-June-09	16.15	Call	Currency Future	614	511	614	511	0.00
30/01/2009	£ / R On 12-June-09	16.15	Put	Currency Future	1765	2004	1765	2004	0.00
30/01/2009	£ / R On 12-June-09	16.35	Call	Currency Future	555	460	555	460	0.00
30/01/2009	£ / R On 12-June-09	16.35	Put	Currency Future	1907	2153	1907	2153	0.00
30/01/2009	£ / R On 12-June-09	16.85	Call	Currency Future	428	352	428	352	0.00
30/01/2009	£ / R On 12-June-09	16.85	Put	Currency Future	2280	2545	2280	2545	0.00
30/01/2009	£ / R On 12-June-09	17.35	Call	Currency Future	327	266	327	266	0.00
30/01/2009	£ / R On 12-June-09	17.35	Put	Currency Future	2678	2959	2678	2959	0.00
30/01/2009	£ / R On 12-June-09	17.45	Call	Currency Future	309	251	309	251	0.00
30/01/2009	£ / R On 12-June-09	17.45	Put	Currency Future	2760	3044	2760	3044	0.00
30/01/2009	£ / R On 12-June-09	17.55	Call	Currency Future	292	237	292	237	0.00
30/01/2009	£ / R On 12-June-09	17.55	Put	Currency Future	2844	3130	2844	3130	0.00
30/01/2009	£ / R On 12-June-09	17.65	Call	Currency Future	276	224	276	224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 12-June-09	17.65	Put	Currency Future	2928	3217	2928	3217	0.00
30/01/2009	£ / R On 16-March-09	18.15	Call	Currency Future	15	11	15	11	0.00
30/01/2009	£ / R On 16-March-09	18.15	Put	Currency Future	3445	3774	3445	3774	0.00
30/01/2009	£ / R On 16-March-09	18.25	Call	Currency Future	13	10	13	10	0.00
30/01/2009	£ / R On 16-March-09	18.25	Put	Currency Future	3543	3873	3543	3873	0.00
30/01/2009	£ / R On 16-March-09	18.35	Call	Currency Future	11	9	11	9	0.00
30/01/2009	£ / R On 16-March-09	18.35	Put	Currency Future	3641	3971	3641	3971	0.00
30/01/2009	£ / R On 16-March-09	18.55	Call	Currency Future	8	7	8	7	0.00
30/01/2009	£ / R On 16-March-09	18.55	Put	Currency Future	3838	4169	3838	4169	0.00
30/01/2009	£ / R On 16-March-09	18.65	Call	Currency Future	7	6	7	6	0.00
30/01/2009	£ / R On 16-March-09	18.65	Put	Currency Future	3937	4268	3937	4268	0.00
30/01/2009	£ / R On 16-March-09	18.75	Call	Currency Future	6	5	6	5	0.00
30/01/2009	£ / R On 16-March-09	18.75	Put	Currency Future	4036	4368	4036	4368	0.00
30/01/2009	£ / R On 16-March-09	18.85	Call	Currency Future	5	4	5	4	0.00
30/01/2009	£ / R On 16-March-09	18.85	Put	Currency Future	4136	4467	4136	4467	0.00
30/01/2009	£ / R On 12-June-09	18.45	Call	Currency Future	173	139	173	139	0.00
30/01/2009	£ / R On 12-June-09	18.45	Put	Currency Future	3625	3932	3625	3932	0.00
30/01/2009	£ / R On 12-June-09	18.55	Call	Currency Future	163	131	163	131	0.00
30/01/2009	£ / R On 12-June-09	18.55	Put	Currency Future	3715	4023	3715	4023	0.00
30/01/2009	£ / R On 12-June-09	18.65	Call	Currency Future	154	123	154	123	0.00
30/01/2009	£ / R On 12-June-09	18.65	Put	Currency Future	3805	4115	3805	4115	0.00
30/01/2009	£ / R On 12-June-09	18.85	Call	Currency Future	136	108	136	108	0.00
30/01/2009	£ / R On 12-June-09	18.85	Put	Currency Future	3988	4301	3988	4301	0.00
30/01/2009	£ / R On 12-June-09	18.95	Call	Currency Future	128	102	128	102	0.00
30/01/2009	£ / R On 12-June-09	18.95	Put	Currency Future	4080	4394	4080	4394	0.00
30/01/2009	£ / R On 12-June-09	19.05	Call	Currency Future	120	96	120	96	0.00
30/01/2009	£ / R On 12-June-09	19.05	Put	Currency Future	4172	4488	4172	4488	0.00
30/01/2009	£ / R On 16-March-09	17.55	Call	Currency Future	33	25	33	25	0.00
30/01/2009	£ / R On 16-March-09	17.55	Put	Currency Future	2863	3188	2863	3188	0.00
30/01/2009	£ / R On 16-March-09	17.65	Call	Currency Future	29	22	29	22	0.00
30/01/2009	£ / R On 16-March-09	17.65	Put	Currency Future	2959	3285	2959	3285	0.00
30/01/2009	£ / R On 16-March-09	17.75	Call	Currency Future	25	19	25	19	0.00
30/01/2009	£ / R On 16-March-09	17.75	Put	Currency Future	3055	3382	3055	3382	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	17.85	Call	Currency Future	22	17	22	17	0.00
30/01/2009	£ / R On 16-March-09	17.85	Put	Currency Future	3152	3480	3152	3480	0.00
30/01/2009	£ / R On 12-June-09	17.85	Call	Currency Future	246	199	246	199	0.00
30/01/2009	£ / R On 12-June-09	17.85	Put	Currency Future	3098	3392	3098	3392	0.00
30/01/2009	£ / R On 12-June-09	17.95	Call	Currency Future	233	188	233	188	0.00
30/01/2009	£ / R On 12-June-09	17.95	Put	Currency Future	3184	3480	3184	3480	0.00
30/01/2009	£ / R On 12-June-09	18.05	Call	Currency Future	220	177	220	177	0.00
30/01/2009	£ / R On 12-June-09	18.05	Put	Currency Future	3271	3570	3271	3570	0.00
30/01/2009	£ / R On 12-June-09	18.15	Call	Currency Future	207	167	207	167	0.00
30/01/2009	£ / R On 12-June-09	18.15	Put	Currency Future	3359	3659	3359	3659	0.00
30/01/2009	£ / R On 16-March-09	17.65	Call	Currency Future	29	22	29	22	0.00
30/01/2009	£ / R On 16-March-09	17.65	Put	Currency Future	2959	3285	2959	3285	0.00
30/01/2009	£ / R On 16-March-09	17.85	Call	Currency Future	22	17	22	17	0.00
30/01/2009	£ / R On 16-March-09	17.85	Put	Currency Future	3152	3480	3152	3480	0.00
30/01/2009	£ / R On 16-March-09	18.15	Call	Currency Future	15	11	15	11	0.00
30/01/2009	£ / R On 16-March-09	18.15	Put	Currency Future	3445	3774	3445	3774	0.00
30/01/2009	£ / R On 16-March-09	18.35	Call	Currency Future	11	9	11	9	0.00
30/01/2009	£ / R On 16-March-09	18.35	Put	Currency Future	3641	3971	3641	3971	0.00
30/01/2009	£ / R On 12-June-09	17.95	Call	Currency Future	233	188	233	188	0.00
30/01/2009	£ / R On 12-June-09	17.95	Put	Currency Future	3184	3480	3184	3480	0.00
30/01/2009	£ / R On 12-June-09	18.15	Call	Currency Future	207	167	207	167	0.00
30/01/2009	£ / R On 12-June-09	18.15	Put	Currency Future	3359	3659	3359	3659	0.00
30/01/2009	£ / R On 12-June-09	18.45	Call	Currency Future	173	139	173	139	0.00
30/01/2009	£ / R On 12-June-09	18.45	Put	Currency Future	3625	3932	3625	3932	0.00
30/01/2009	£ / R On 12-June-09	18.65	Call	Currency Future	154	123	154	123	0.00
30/01/2009	£ / R On 12-June-09	18.65	Put	Currency Future	3805	4115	3805	4115	0.00
30/01/2009	£ / R On 16-March-09	18.10	Call	Currency Future	16	12	16	12	0.00
30/01/2009	£ / R On 16-March-09	18.10	Put	Currency Future	3396	3725	3396	3725	0.00
30/01/2009	£ / R On 16-March-09	18.20	Call	Currency Future	14	11	14	11	0.00
30/01/2009	£ / R On 16-March-09	18.20	Put	Currency Future	3494	3823	3494	3823	0.00
30/01/2009	£ / R On 16-March-09	18.30	Call	Currency Future	12	9	12	9	0.00
30/01/2009	£ / R On 16-March-09	18.30	Put	Currency Future	3592	3922	3592	3922	0.00
30/01/2009	£ / R On 16-March-09	18.40	Call	Currency Future	10	8	10	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	18.40	Put	Currency Future	3690	4021	3690	4021	0.00
30/01/2009	£ / R On 16-March-09	18.60	Call	Currency Future	8	6	8	6	0.00
30/01/2009	£ / R On 16-March-09	18.60	Put	Currency Future	3888	4219	3888	4219	0.00
30/01/2009	£ / R On 16-March-09	18.70	Call	Currency Future	7	5	7	5	0.00
30/01/2009	£ / R On 16-March-09	18.70	Put	Currency Future	3987	4318	3987	4318	0.00
30/01/2009	£ / R On 16-March-09	18.90	Call	Currency Future	5	4	5	4	0.00
30/01/2009	£ / R On 16-March-09	18.90	Put	Currency Future	4185	4517	4185	4517	0.00
30/01/2009	£ / R On 12-June-09	18.50	Call	Currency Future	168	135	168	135	0.00
30/01/2009	£ / R On 12-June-09	18.50	Put	Currency Future	3670	3977	3670	3977	0.00
30/01/2009	£ / R On 12-June-09	18.60	Call	Currency Future	159	127	159	127	0.00
30/01/2009	£ / R On 12-June-09	18.60	Put	Currency Future	3760	4069	3760	4069	0.00
30/01/2009	£ / R On 12-June-09	18.70	Call	Currency Future	149	119	149	119	0.00
30/01/2009	£ / R On 12-June-09	18.70	Put	Currency Future	3851	4162	3851	4162	0.00
30/01/2009	£ / R On 12-June-09	18.90	Call	Currency Future	132	105	132	105	0.00
30/01/2009	£ / R On 12-June-09	18.90	Put	Currency Future	4033	4348	4033	4348	0.00
30/01/2009	£ / R On 12-June-09	19.10	Call	Currency Future	117	93	117	93	0.00
30/01/2009	£ / R On 12-June-09	19.10	Put	Currency Future	4218	4535	4218	4535	0.00
30/01/2009	£ / R On 12-June-09	19.20	Call	Currency Future	110	87	110	87	0.00
30/01/2009	£ / R On 12-June-09	19.20	Put	Currency Future	4311	4630	4311	4630	0.00
30/01/2009	£ / R On 16-March-09	18.45	Call	Currency Future	10	8	10	8	0.00
30/01/2009	£ / R On 16-March-09	18.45	Put	Currency Future	3740	4070	3740	4070	0.00
30/01/2009	£ / R On 16-March-09	18.85	Call	Currency Future	5	4	5	4	0.00
30/01/2009	£ / R On 16-March-09	18.85	Put	Currency Future	4136	4467	4136	4467	0.00
30/01/2009	£ / R On 16-March-09	18.95	Call	Currency Future	5	4	5	4	0.00
30/01/2009	£ / R On 16-March-09	18.95	Put	Currency Future	4235	4566	4235	4566	0.00
30/01/2009	£ / R On 16-March-09	19.05	Call	Currency Future	4	3	4	3	0.00
30/01/2009	£ / R On 16-March-09	19.05	Put	Currency Future	4334	4666	4334	4666	0.00
30/01/2009	£ / R On 16-March-09	19.15	Call	Currency Future	3	3	3	3	0.00
30/01/2009	£ / R On 16-March-09	19.15	Put	Currency Future	4434	4765	4434	4765	0.00
30/01/2009	£ / R On 16-March-09	19.25	Call	Currency Future	3	2	3	2	0.00
30/01/2009	£ / R On 16-March-09	19.25	Put	Currency Future	4533	4865	4533	4865	0.00
30/01/2009	£ / R On 16-March-09	18.55	Call	Currency Future	8	7	8	7	0.00
30/01/2009	£ / R On 16-March-09	18.55	Put	Currency Future	3838	4169	3838	4169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	18.95	Call	Currency Future	5	4	5	4	0.00
30/01/2009	£ / R On 16-March-09	18.95	Put	Currency Future	4235	4566	4235	4566	0.00
30/01/2009	£ / R On 16-March-09	19.05	Call	Currency Future	4	3	4	3	0.00
30/01/2009	£ / R On 16-March-09	19.05	Put	Currency Future	4334	4666	4334	4666	0.00
30/01/2009	£ / R On 12-June-09	18.85	Call	Currency Future	136	108	136	108	0.00
30/01/2009	£ / R On 12-June-09	18.85	Put	Currency Future	3988	4301	3988	4301	0.00
30/01/2009	£ / R On 12-June-09	19.05	Call	Currency Future	120	96	120	96	0.00
30/01/2009	£ / R On 12-June-09	19.05	Put	Currency Future	4172	4488	4172	4488	0.00
30/01/2009	£ / R On 12-June-09	19.25	Call	Currency Future	106	84	106	84	0.00
30/01/2009	£ / R On 12-June-09	19.25	Put	Currency Future	4358	4677	4358	4677	0.00
30/01/2009	£ / R On 12-June-09	19.35	Call	Currency Future	100	79	100	79	0.00
30/01/2009	£ / R On 12-June-09	19.35	Put	Currency Future	4451	4772	4451	4772	0.00
30/01/2009	£ / R On 12-June-09	19.45	Call	Currency Future	94	74	94	74	0.00
30/01/2009	£ / R On 12-June-09	19.45	Put	Currency Future	4545	4867	4545	4867	0.00
30/01/2009	£ / R On 12-June-09	19.55	Call	Currency Future	88	69	88	69	0.00
30/01/2009	£ / R On 12-June-09	19.55	Put	Currency Future	4639	4962	4639	4962	0.00
30/01/2009	£ / R On 12-June-09	18.90	Call	Currency Future	132	105	132	105	0.00
30/01/2009	£ / R On 12-June-09	18.90	Put	Currency Future	4033	4348	4033	4348	0.00
30/01/2009	£ / R On 12-June-09	19.30	Call	Currency Future	103	82	103	82	0.00
30/01/2009	£ / R On 12-June-09	19.30	Put	Currency Future	4404	4724	4404	4724	0.00
30/01/2009	£ / R On 12-June-09	19.40	Call	Currency Future	97	77	97	77	0.00
30/01/2009	£ / R On 12-June-09	19.40	Put	Currency Future	4498	4819	4498	4819	0.00
30/01/2009	£ / R On 16-March-09	17.60	Call	Currency Future	31	23	31	23	0.00
30/01/2009	£ / R On 16-March-09	17.60	Put	Currency Future	2911	3236	2911	3236	0.00
30/01/2009	£ / R On 16-March-09	17.70	Call	Currency Future	27	21	27	21	0.00
30/01/2009	£ / R On 16-March-09	17.70	Put	Currency Future	3007	3333	3007	3333	0.00
30/01/2009	£ / R On 16-March-09	17.80	Call	Currency Future	24	18	24	18	0.00
30/01/2009	£ / R On 16-March-09	17.80	Put	Currency Future	3104	3431	3104	3431	0.00
30/01/2009	£ / R On 16-March-09	17.90	Call	Currency Future	21	16	21	16	0.00
30/01/2009	£ / R On 16-March-09	17.90	Put	Currency Future	3201	3529	3201	3529	0.00
30/01/2009	£ / R On 16-March-09	18.00	Call	Currency Future	18	14	18	14	0.00
30/01/2009	£ / R On 16-March-09	18.00	Put	Currency Future	3298	3627	3298	3627	0.00
30/01/2009	£ / R On 16-March-09	17.10	Call	Currency Future	57	44	57	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 16-March-09	17.10	Put	Currency Future	2437	2756	2437	2756	0.00
30/01/2009	£ / R On 16-March-09	17.30	Call	Currency Future	45	34	45	34	0.00
30/01/2009	£ / R On 16-March-09	17.30	Put	Currency Future	2625	2947	2625	2947	0.00
30/01/2009	£ / R On 16-March-09	17.40	Call	Currency Future	40	30	40	30	0.00
30/01/2009	£ / R On 16-March-09	17.40	Put	Currency Future	2720	3043	2720	3043	0.00
30/01/2009	£ / R On 12-June-09	17.40	Call	Currency Future	318	259	318	259	0.00
30/01/2009	£ / R On 12-June-09	17.40	Put	Currency Future	2719	3001	2719	3001	0.00
30/01/2009	£ / R On 12-June-09	17.60	Call	Currency Future	284	231	284	231	0.00
30/01/2009	£ / R On 12-June-09	17.60	Put	Currency Future	2885	3173	2885	3173	0.00
30/01/2009	£ / R On 12-June-09	17.70	Call	Currency Future	268	217	268	217	0.00
30/01/2009	£ / R On 12-June-09	17.70	Put	Currency Future	2970	3260	2970	3260	0.00
30/01/2009	£ / R On 12-June-09	17.90	Call	Currency Future	239	193	239	193	0.00
30/01/2009	£ / R On 12-June-09	17.90	Put	Currency Future	3141	3436	3141	3436	0.00
30/01/2009	£ / R On 12-June-09	18.00	Call	Currency Future	226	182	226	182	0.00
30/01/2009	£ / R On 12-June-09	18.00	Put	Currency Future	3227	3525	3227	3525	0.00
30/01/2009	£ / R On 12-June-09	18.10	Call	Currency Future	213	172	213	172	0.00
30/01/2009	£ / R On 12-June-09	18.10	Put	Currency Future	3315	3614	3315	3614	0.00
30/01/2009	£ / R On 12-June-09	18.20	Call	Currency Future	201	162	201	162	0.00
30/01/2009	£ / R On 12-June-09	18.20	Put	Currency Future	3403	3704	3403	3704	0.00
30/01/2009	£ / R On 16-March-09	16.80	Call	Currency Future	82	62	82	62	0.00
30/01/2009	£ / R On 16-March-09	16.80	Put	Currency Future	2162	2475	2162	2475	0.00
30/01/2009	£ / R On 16-March-09	16.90	Call	Currency Future	73	55	73	55	0.00
30/01/2009	£ / R On 16-March-09	16.90	Put	Currency Future	2253	2568	2253	2568	0.00
30/01/2009	£ / R On 16-March-09	17.00	Call	Currency Future	65	49	65	49	0.00
30/01/2009	£ / R On 16-March-09	17.00	Put	Currency Future	2345	2662	2345	2662	0.00
30/01/2009	£ / R On 16-March-09	17.10	Call	Currency Future	57	44	57	44	0.00
30/01/2009	£ / R On 16-March-09	17.10	Put	Currency Future	2437	2756	2437	2756	0.00
30/01/2009	£ / R On 16-March-09	17.60	Call	Currency Future	31	23	31	23	0.00
30/01/2009	£ / R On 16-March-09	17.60	Put	Currency Future	2911	3236	2911	3236	0.00
30/01/2009	£ / R On 12-June-09	17.10	Call	Currency Future	374	306	374	306	0.00
30/01/2009	£ / R On 12-June-09	17.10	Put	Currency Future	2476	2749	2476	2749	0.00
30/01/2009	£ / R On 12-June-09	17.20	Call	Currency Future	355	290	355	290	0.00
30/01/2009	£ / R On 12-June-09	17.20	Put	Currency Future	2556	2832	2556	2832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 12-June-09	17.30	Call	Currency Future	336	274	336	274	0.00
30/01/2009	£ / R On 12-June-09	17.30	Put	Currency Future	2637	2916	2637	2916	0.00
30/01/2009	£ / R On 12-June-09	17.40	Call	Currency Future	318	259	318	259	0.00
30/01/2009	£ / R On 12-June-09	17.40	Put	Currency Future	2719	3001	2719	3001	0.00
30/01/2009	£ / R On 12-June-09	17.90	Call	Currency Future	239	193	239	193	0.00
30/01/2009	£ / R On 12-June-09	17.90	Put	Currency Future	3141	3436	3141	3436	0.00
30/01/2009	£ / R On 16-March-09	16.35	Call	Currency Future	135	103	135	103	0.00
30/01/2009	£ / R On 16-March-09	16.35	Put	Currency Future	1765	2066	1765	2066	0.00
30/01/2009	£ / R On 16-March-09	16.85	Call	Currency Future	77	59	77	59	0.00
30/01/2009	£ / R On 16-March-09	16.85	Put	Currency Future	2207	2521	2207	2521	0.00
30/01/2009	£ / R On 12-June-09	16.65	Call	Currency Future	476	392	476	392	0.00
30/01/2009	£ / R On 12-June-09	16.65	Put	Currency Future	2127	2385	2127	2385	0.00
30/01/2009	£ / R On 12-June-09	17.15	Call	Currency Future	364	298	364	298	0.00
30/01/2009	£ / R On 12-June-09	17.15	Put	Currency Future	2516	2791	2516	2791	0.00
30/01/2009	£ / R On 16-March-09	16.90	Call	Currency Future	73	55	73	55	0.00
30/01/2009	£ / R On 16-March-09	16.90	Put	Currency Future	2253	2568	2253	2568	0.00
30/01/2009	£ / R On 12-June-09	17.05	Call	Currency Future	385	315	385	315	0.00
30/01/2009	£ / R On 12-June-09	17.05	Put	Currency Future	2436	2708	2436	2708	0.00
30/01/2009	£ / R On 12-June-09	17.35	Call	Currency Future	327	266	327	266	0.00
30/01/2009	£ / R On 12-June-09	17.35	Put	Currency Future	2678	2959	2678	2959	0.00
30/01/2009	£ / R On 12-June-09	17.55	Call	Currency Future	292	237	292	237	0.00
30/01/2009	£ / R On 12-June-09	17.55	Put	Currency Future	2844	3130	2844	3130	0.00
30/01/2009	£ / R On 16-March-09	15.75	Call	Currency Future	250	193	250	193	0.00
30/01/2009	£ / R On 16-March-09	15.75	Put	Currency Future	1280	1555	1280	1555	0.00
30/01/2009	£ / R On 16-March-09	15.85	Call	Currency Future	227	174	227	174	0.00
30/01/2009	£ / R On 16-March-09	15.85	Put	Currency Future	1357	1637	1357	1637	0.00
30/01/2009	£ / R On 16-March-09	16.55	Call	Currency Future	109	83	109	83	0.00
30/01/2009	£ / R On 16-March-09	16.55	Put	Currency Future	1939	2245	1939	2245	0.00
30/01/2009	£ / R On 16-March-09	15.10	Call	Currency Future	452	354	452	354	0.00
30/01/2009	£ / R On 16-March-09	15.10	Put	Currency Future	832	1066	832	1066	0.00
30/01/2009	£ / R On 16-March-09	16.15	Call	Currency Future	167	128	167	128	0.00
30/01/2009	£ / R On 16-March-09	16.15	Put	Currency Future	1597	1891	1597	1891	0.00
30/01/2009	£ / R On 12-June-09	16.45	Call	Currency Future	528	437	528	437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 12-June-09	16.45	Put	Currency Future	1979	2229	1979	2229	0.00
30/01/2009	£ / R On 16-March-09	14.85	Call	Currency Future	547	429	547	429	0.00
30/01/2009	£ / R On 16-March-09	14.85	Put	Currency Future	677	892	677	892	0.00
30/01/2009	£ / R On 12-June-09	15.85	Call	Currency Future	711	596	711	596	0.00
30/01/2009	£ / R On 12-June-09	15.85	Put	Currency Future	1563	1788	1563	1788	0.00
30/01/2009	£ / R On 16-March-09	14.65	Call	Currency Future	623	488	623	488	0.00
30/01/2009	£ / R On 16-March-09	14.65	Put	Currency Future	553	751	553	751	0.00
30/01/2009	£ / R On 16-March-09	14.25	Call	Currency Future	811	636	811	636	0.00
30/01/2009	£ / R On 16-March-09	14.25	Put	Currency Future	341	498	341	498	0.00
30/01/2009	£ / R On 16-March-09	14.35	Call	Currency Future	758	595	758	595	0.00
30/01/2009	£ / R On 16-March-09	14.35	Put	Currency Future	388	558	388	558	0.00
30/01/2009	£ / R On 12-June-09	14.40	Call	Currency Future	1287	1102	1287	1102	0.00
30/01/2009	£ / R On 12-June-09	14.40	Put	Currency Future	689	845	689	845	0.00
30/01/2009	£ / R On 12-June-09	14.60	Call	Currency Future	1198	1025	1198	1025	0.00
30/01/2009	£ / R On 12-June-09	14.60	Put	Currency Future	799	967	799	967	0.00
30/01/2009	£ / R On 12-June-09	14.70	Call	Currency Future	1157	987	1157	987	0.00
30/01/2009	£ / R On 12-June-09	14.70	Put	Currency Future	859	1029	859	1029	0.00
30/01/2009	£ / R On 14-September-09	14.65	Call	Currency Future	1606	1423	1606	1423	0.00
30/01/2009	£ / R On 14-September-09	14.65	Put	Currency Future	999	1166	999	1166	0.00
30/01/2009	£ / R On 14-September-09	14.75	Call	Currency Future	1566	1383	1566	1383	0.00
30/01/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1059	1226	1059	1226	0.00
30/01/2009	£ / R On 14-September-09	14.85	Call	Currency Future	1529	1345	1529	1345	0.00
30/01/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1121	1288	1121	1288	0.00
30/01/2009	£ / R On 14-September-09	14.95	Call	Currency Future	1491	1308	1491	1308	0.00
30/01/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1184	1351	1184	1351	0.00
30/01/2009	£ / R On 14-September-09	15.15	Call	Currency Future	1413	1238	1413	1238	0.00
30/01/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1306	1481	1306	1481	0.00
30/01/2009	£ / R On 14-September-09	15.25	Call	Currency Future	1375	1205	1375	1205	0.00
30/01/2009	£ / R On 14-September-09	15.25	Put	Currency Future	1368	1548	1368	1548	0.00
30/01/2009	£ / R On 16-March-09	14.50	Call	Currency Future	687	538	687	538	0.00
30/01/2009	£ / R On 16-March-09	14.50	Put	Currency Future	467	651	467	651	0.00
30/01/2009	£ / R On 12-June-09	14.55	Call	Currency Future	1219	1044	1219	1044	0.00
30/01/2009	£ / R On 12-June-09	14.55	Put	Currency Future	770	937	770	937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 14-September-09	14.80	Call	Currency Future	1547	1364	1547	1364	0.00
30/01/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1090	1257	1090	1257	0.00
30/01/2009	£ / R On 14-September-09	15.20	Call	Currency Future	1394	1222	1394	1222	0.00
30/01/2009	£ / R On 14-September-09	15.20	Put	Currency Future	1337	1515	1337	1515	0.00
30/01/2009	£ / R On 14-September-09	15.30	Call	Currency Future	1357	1189	1357	1189	0.00
30/01/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1399	1582	1399	1582	0.00
30/01/2009	£ / R On 14-September-09	15.40	Call	Currency Future	1321	1158	1321	1158	0.00
30/01/2009	£ / R On 14-September-09	15.40	Put	Currency Future	1464	1651	1464	1651	0.00
30/01/2009	£ / R On 16-March-09	13.70	Call	Currency Future	1176	933	1176	933	0.00
30/01/2009	£ / R On 16-March-09	13.70	Put	Currency Future	156	246	156	246	0.00
30/01/2009	£ / R On 16-March-09	13.80	Call	Currency Future	1100	866	1100	866	0.00
30/01/2009	£ / R On 16-March-09	13.80	Put	Currency Future	180	279	180	279	0.00
30/01/2009	£ / R On 16-March-09	14.00	Call	Currency Future	962	752	962	752	0.00
30/01/2009	£ / R On 16-March-09	14.00	Put	Currency Future	242	364	242	364	0.00
30/01/2009	£ / R On 12-June-09	13.95	Call	Currency Future	1533	1311	1533	1311	0.00
30/01/2009	£ / R On 12-June-09	13.95	Put	Currency Future	485	604	485	604	0.00
30/01/2009	£ / R On 12-June-09	14.05	Call	Currency Future	1469	1253	1469	1253	0.00
30/01/2009	£ / R On 12-June-09	14.05	Put	Currency Future	521	646	521	646	0.00
30/01/2009	£ / R On 12-June-09	14.25	Call	Currency Future	1361	1163	1361	1163	0.00
30/01/2009	£ / R On 12-June-09	14.25	Put	Currency Future	612	756	612	756	0.00
30/01/2009	£ / R On 14-September-09	14.20	Call	Currency Future	1821	1612	1821	1612	0.00
30/01/2009	£ / R On 14-September-09	14.20	Put	Currency Future	764	906	764	906	0.00
30/01/2009	£ / R On 14-September-09	14.30	Call	Currency Future	1762	1558	1762	1558	0.00
30/01/2009	£ / R On 14-September-09	14.30	Put	Currency Future	805	951	805	951	0.00
30/01/2009	£ / R On 14-September-09	14.50	Call	Currency Future	1669	1481	1669	1481	0.00
30/01/2009	£ / R On 14-September-09	14.50	Put	Currency Future	912	1074	912	1074	0.00
30/01/2009	£ / R On 16-March-09	13.50	Call	Currency Future	1336	1076	1336	1076	0.00
30/01/2009	£ / R On 16-March-09	13.50	Put	Currency Future	116	188	116	188	0.00
30/01/2009	£ / R On 16-March-09	13.60	Call	Currency Future	1255	1003	1255	1003	0.00
30/01/2009	£ / R On 16-March-09	13.60	Put	Currency Future	135	216	135	216	0.00
30/01/2009	£ / R On 16-March-09	13.80	Call	Currency Future	1100	866	1100	866	0.00
30/01/2009	£ / R On 16-March-09	13.80	Put	Currency Future	180	279	180	279	0.00
30/01/2009	£ / R On 12-June-09	13.75	Call	Currency Future	1666	1433	1666	1433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 12-June-09	13.75	Put	Currency Future	417	525	417	525	0.00
30/01/2009	£ / R On 12-June-09	13.85	Call	Currency Future	1599	1371	1599	1371	0.00
30/01/2009	£ / R On 12-June-09	13.85	Put	Currency Future	450	564	450	564	0.00
30/01/2009	£ / R On 12-June-09	14.05	Call	Currency Future	1469	1253	1469	1253	0.00
30/01/2009	£ / R On 12-June-09	14.05	Put	Currency Future	521	646	521	646	0.00
30/01/2009	£ / R On 14-September-09	14.00	Call	Currency Future	1943	1725	1943	1725	0.00
30/01/2009	£ / R On 14-September-09	14.00	Put	Currency Future	685	818	685	818	0.00
30/01/2009	£ / R On 14-September-09	14.10	Call	Currency Future	1881	1668	1881	1668	0.00
30/01/2009	£ / R On 14-September-09	14.10	Put	Currency Future	724	861	724	861	0.00
30/01/2009	£ / R On 14-September-09	14.30	Call	Currency Future	1762	1558	1762	1558	0.00
30/01/2009	£ / R On 14-September-09	14.30	Put	Currency Future	805	951	805	951	0.00
30/01/2009	£ / R On 16-March-09	13.45	Call	Currency Future	1377	1113	1377	1113	0.00
30/01/2009	£ / R On 16-March-09	13.45	Put	Currency Future	107	176	107	176	0.00
30/01/2009	£ / R On 16-March-09	13.55	Call	Currency Future	1295	1039	1295	1039	0.00
30/01/2009	£ / R On 16-March-09	13.55	Put	Currency Future	125	202	125	202	0.00
30/01/2009	£ / R On 16-March-09	13.65	Call	Currency Future	1215	968	1215	968	0.00
30/01/2009	£ / R On 16-March-09	13.65	Put	Currency Future	145	230	145	230	0.00
30/01/2009	£ / R On 16-March-09	13.75	Call	Currency Future	1138	899	1138	899	0.00
30/01/2009	£ / R On 16-March-09	13.75	Put	Currency Future	168	262	168	262	0.00
30/01/2009	£ / R On 16-March-09	13.95	Call	Currency Future	995	778	995	778	0.00
30/01/2009	£ / R On 16-March-09	13.95	Put	Currency Future	225	340	225	340	0.00
30/01/2009	£ / R On 16-March-09	14.05	Call	Currency Future	930	726	930	726	0.00
30/01/2009	£ / R On 16-March-09	14.05	Put	Currency Future	260	389	260	389	0.00
30/01/2009	£ / R On 12-June-09	13.70	Call	Currency Future	1700	1464	1700	1464	0.00
30/01/2009	£ / R On 12-June-09	13.70	Put	Currency Future	402	507	402	507	0.00
30/01/2009	£ / R On 12-June-09	13.80	Call	Currency Future	1632	1402	1632	1402	0.00
30/01/2009	£ / R On 12-June-09	13.80	Put	Currency Future	434	544	434	544	0.00
30/01/2009	£ / R On 12-June-09	13.90	Call	Currency Future	1566	1341	1566	1341	0.00
30/01/2009	£ / R On 12-June-09	13.90	Put	Currency Future	467	583	467	583	0.00
30/01/2009	£ / R On 12-June-09	14.00	Call	Currency Future	1501	1282	1501	1282	0.00
30/01/2009	£ / R On 12-June-09	14.00	Put	Currency Future	502	624	502	624	0.00
30/01/2009	£ / R On 12-June-09	14.30	Call	Currency Future	1336	1142	1336	1142	0.00
30/01/2009	£ / R On 12-June-09	14.30	Put	Currency Future	637	785	637	785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 14-September-09	13.95	Call	Currency Future	1974	1754	1974	1754	0.00
30/01/2009	£ / R On 14-September-09	13.95	Put	Currency Future	667	797	667	797	0.00
30/01/2009	£ / R On 14-September-09	14.05	Call	Currency Future	1912	1696	1912	1696	0.00
30/01/2009	£ / R On 14-September-09	14.05	Put	Currency Future	704	839	704	839	0.00
30/01/2009	£ / R On 14-September-09	14.15	Call	Currency Future	1851	1640	1851	1640	0.00
30/01/2009	£ / R On 14-September-09	14.15	Put	Currency Future	744	883	744	883	0.00
30/01/2009	£ / R On 14-September-09	14.25	Call	Currency Future	1791	1585	1791	1585	0.00
30/01/2009	£ / R On 14-September-09	14.25	Put	Currency Future	784	928	784	928	0.00
30/01/2009	£ / R On 14-September-09	14.55	Call	Currency Future	1648	1462	1648	1462	0.00
30/01/2009	£ / R On 14-September-09	14.55	Put	Currency Future	940	1105	940	1105	0.00
30/01/2009	£ / R On 12-June-09	13.90	Call	Currency Future	1566	1341	1566	1341	0.00
30/01/2009	£ / R On 12-June-09	13.90	Put	Currency Future	467	583	467	583	0.00
30/01/2009	£ / R On 12-June-09	14.40	Call	Currency Future	1287	1102	1287	1102	0.00
30/01/2009	£ / R On 12-June-09	14.40	Put	Currency Future	689	845	689	845	0.00
30/01/2009	£ / R On 14-September-09	15.30	Call	Currency Future	1357	1189	1357	1189	0.00
30/01/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1399	1582	1399	1582	0.00
30/01/2009	£ / R On 14-September-09	15.90	Call	Currency Future	1115	972	1115	972	0.00
30/01/2009	£ / R On 14-September-09	15.90	Put	Currency Future	1758	1965	1758	1965	0.00
30/01/2009	£ / R On 14-September-09	15.40	Call	Currency Future	1321	1158	1321	1158	0.00
30/01/2009	£ / R On 14-September-09	15.40	Put	Currency Future	1464	1651	1464	1651	0.00
30/01/2009	£ / R On 14-September-09	15.80	Call	Currency Future	1154	1007	1154	1007	0.00
30/01/2009	£ / R On 14-September-09	15.80	Put	Currency Future	1697	1900	1697	1900	0.00
30/01/2009	£ / R On 14-September-09	15.90	Call	Currency Future	1115	972	1115	972	0.00
30/01/2009	£ / R On 14-September-09	15.90	Put	Currency Future	1758	1965	1758	1965	0.00
30/01/2009	£ / R On 14-September-09	16.00	Call	Currency Future	1077	937	1077	937	0.00
30/01/2009	£ / R On 14-September-09	16.00	Put	Currency Future	1820	2031	1820	2031	0.00
30/01/2009	£ / R On 14-September-09	16.10	Call	Currency Future	1041	904	1041	904	0.00
30/01/2009	£ / R On 14-September-09	16.10	Put	Currency Future	1883	2098	1883	2098	0.00
30/01/2009	£ / R On 16-March-09	14.60	Call	Currency Future	644	504	644	504	0.00
30/01/2009	£ / R On 16-March-09	14.60	Put	Currency Future	524	717	524	717	0.00
30/01/2009	£ / R On 12-June-09	14.85	Call	Currency Future	1098	933	1098	933	0.00
30/01/2009	£ / R On 12-June-09	14.85	Put	Currency Future	949	1126	949	1126	0.00
30/01/2009	£ / R On 14-September-09	15.05	Call	Currency Future	1452	1272	1452	1272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1245	1416	1245	1416	0.00
30/01/2009	£ / R On 14-September-09	15.55	Call	Currency Future	1256	1099	1256	1099	0.00
30/01/2009	£ / R On 14-September-09	15.55	Put	Currency Future	1549	1742	1549	1742	0.00
30/01/2009	£ / R On 14-September-09	15.75	Call	Currency Future	1174	1025	1174	1025	0.00
30/01/2009	£ / R On 14-September-09	15.75	Put	Currency Future	1667	1868	1667	1868	0.00
30/01/2009	£ / R On 14-September-09	15.55	Call	Currency Future	1256	1099	1256	1099	0.00
30/01/2009	£ / R On 14-September-09	15.55	Put	Currency Future	1549	1742	1549	1742	0.00
30/01/2009	£ / R On 14-September-09	15.85	Call	Currency Future	1135	989	1135	989	0.00
30/01/2009	£ / R On 14-September-09	15.85	Put	Currency Future	1727	1932	1727	1932	0.00
30/01/2009	£ / R On 14-September-09	15.95	Call	Currency Future	1096	954	1096	954	0.00
30/01/2009	£ / R On 14-September-09	15.95	Put	Currency Future	1789	1998	1789	1998	0.00
30/01/2009	£ / R On 14-September-09	16.05	Call	Currency Future	1059	921	1059	921	0.00
30/01/2009	£ / R On 14-September-09	16.05	Put	Currency Future	1852	2064	1852	2064	0.00
30/01/2009	£ / R On 16-March-09	14.35	Call	Currency Future	758	595	758	595	0.00
30/01/2009	£ / R On 16-March-09	14.35	Put	Currency Future	388	558	388	558	0.00
30/01/2009	£ / R On 12-June-09	14.15	Call	Currency Future	1414	1207	1414	1207	0.00
30/01/2009	£ / R On 12-June-09	14.15	Put	Currency Future	565	699	565	699	0.00
30/01/2009	£ / R On 12-June-09	14.65	Call	Currency Future	1177	1005	1177	1005	0.00
30/01/2009	£ / R On 12-June-09	14.65	Put	Currency Future	828	998	828	998	0.00
30/01/2009	£ / R On 14-September-09	14.40	Call	Currency Future	1715	1518	1715	1518	0.00
30/01/2009	£ / R On 14-September-09	14.40	Put	Currency Future	857	1012	857	1012	0.00
30/01/2009	£ / R On 14-September-09	14.90	Call	Currency Future	1510	1326	1510	1326	0.00
30/01/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1153	1319	1153	1319	0.00
30/01/2009	€ / R On 16-March-09			Currency Future	13.2200	13.2084	13.2192	13.2084	5,894.00
30/01/2009	€ / R On 12-June-09			Currency Future	13.4600	13.4484	13.4642	13.4484	2,636.00
30/01/2009	€ / R On 14-September-09			Currency Future	13.6900	13.6671	13.6907	13.6671	0.00
30/01/2009	€ / R On 16-March-09	13.20	Call	Currency Future	556	527	556	527	0.00
30/01/2009	€ / R On 16-March-09	13.20	Put	Currency Future	537	518	537	518	0.00
30/01/2009	€ / R On 12-June-09	13.45	Call	Currency Future	963	908	963	908	0.00
30/01/2009	€ / R On 12-June-09	13.45	Put	Currency Future	948	910	948	910	0.00
30/01/2009	€ / R On 14-September-09	13.65	Call	Currency Future	1271	1213	1271	1213	0.00
30/01/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1230	1195	1230	1195	0.00
30/01/2009	€ / R On 16-March-09	13.30	Call	Currency Future	518	489	518	489	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	13.30	Put	Currency Future	598	581	598	581	0.00
30/01/2009	€ / R On 12-June-09	13.50	Call	Currency Future	943	890	943	890	0.00
30/01/2009	€ / R On 12-June-09	13.50	Put	Currency Future	979	941	979	941	0.00
30/01/2009	€ / R On 14-September-09	13.75	Call	Currency Future	1233	1176	1233	1176	0.00
30/01/2009	€ / R On 14-September-09	13.75	Put	Currency Future	1293	1259	1293	1259	0.00
30/01/2009	€ / R On 16-March-09	13.45	Call	Currency Future	465	439	465	439	0.00
30/01/2009	€ / R On 16-March-09	13.45	Put	Currency Future	696	680	696	680	0.00
30/01/2009	€ / R On 12-June-09	13.65	Call	Currency Future	889	836	889	836	0.00
30/01/2009	€ / R On 12-June-09	13.65	Put	Currency Future	1074	1038	1074	1038	0.00
30/01/2009	€ / R On 14-September-09	13.90	Call	Currency Future	1180	1124	1180	1124	0.00
30/01/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1389	1357	1389	1357	0.00
30/01/2009	€ / R On 16-March-09	13.40	Call	Currency Future	482	455	482	455	0.00
30/01/2009	€ / R On 16-March-09	13.40	Put	Currency Future	663	646	663	646	0.00
30/01/2009	€ / R On 14-September-09	13.90	Call	Currency Future	1180	1124	1180	1124	0.00
30/01/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1389	1357	1389	1357	0.00
30/01/2009	€ / R On 16-March-09	13.25	Call	Currency Future	536	508	536	508	0.00
30/01/2009	€ / R On 16-March-09	13.25	Put	Currency Future	567	549	567	549	0.00
30/01/2009	€ / R On 14-September-09	13.70	Call	Currency Future	1252	1194	1252	1194	0.00
30/01/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1261	1227	1261	1227	0.00
30/01/2009	€ / R On 12-June-09	13.70	Call	Currency Future	871	819	871	819	0.00
30/01/2009	€ / R On 12-June-09	13.70	Put	Currency Future	1107	1071	1107	1071	0.00
30/01/2009	€ / R On 14-September-09	13.95	Call	Currency Future	1163	1107	1163	1107	0.00
30/01/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1422	1390	1422	1390	0.00
30/01/2009	€ / R On 12-June-09	13.65	Call	Currency Future	889	836	889	836	0.00
30/01/2009	€ / R On 12-June-09	13.65	Put	Currency Future	1074	1038	1074	1038	0.00
30/01/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1197	1141	1197	1141	0.00
30/01/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1357	1324	1357	1324	0.00
30/01/2009	€ / R On 16-March-09	13.55	Call	Currency Future	434	408	434	408	0.00
30/01/2009	€ / R On 16-March-09	13.55	Put	Currency Future	765	750	765	750	0.00
30/01/2009	€ / R On 12-June-09	13.80	Call	Currency Future	838	787	838	787	0.00
30/01/2009	€ / R On 12-June-09	13.80	Put	Currency Future	1174	1138	1174	1138	0.00
30/01/2009	€ / R On 14-September-09	14.00	Call	Currency Future	1146	1091	1146	1091	0.00
30/01/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1455	1424	1455	1424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	13.65	Call	Currency Future	405	380	405	380	0.00
30/01/2009	€ / R On 16-March-09	13.65	Put	Currency Future	836	822	836	822	0.00
30/01/2009	€ / R On 12-June-09	13.90	Call	Currency Future	802	751	802	751	0.00
30/01/2009	€ / R On 12-June-09	13.90	Put	Currency Future	1237	1203	1237	1203	0.00
30/01/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1113	1059	1113	1059	0.00
30/01/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1523	1492	1523	1492	0.00
30/01/2009	€ / R On 16-March-09	13.35	Call	Currency Future	500	472	500	472	0.00
30/01/2009	€ / R On 16-March-09	13.35	Put	Currency Future	630	613	630	613	0.00
30/01/2009	€ / R On 12-June-09	13.60	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	13.60	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 14-September-09	13.80	Call	Currency Future	1215	1158	1215	1158	0.00
30/01/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1324	1291	1324	1291	0.00
30/01/2009	€ / R On 16-March-09	13.50	Call	Currency Future	449	423	449	423	0.00
30/01/2009	€ / R On 16-March-09	13.50	Put	Currency Future	730	715	730	715	0.00
30/01/2009	€ / R On 12-June-09	13.70	Call	Currency Future	871	819	871	819	0.00
30/01/2009	€ / R On 12-June-09	13.70	Put	Currency Future	1107	1071	1107	1071	0.00
30/01/2009	€ / R On 16-March-09	13.05	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	13.05	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 12-June-09	13.30	Call	Currency Future	1022	967	1022	967	0.00
30/01/2009	€ / R On 12-June-09	13.30	Put	Currency Future	858	819	858	819	0.00
30/01/2009	€ / R On 14-September-09	13.50	Call	Currency Future	1329	1270	1329	1270	0.00
30/01/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1139	1103	1139	1103	0.00
30/01/2009	€ / R On 16-March-09	12.70	Call	Currency Future	805	773	805	773	0.00
30/01/2009	€ / R On 16-March-09	12.70	Put	Currency Future	285	265	285	265	0.00
30/01/2009	€ / R On 12-June-09	12.95	Call	Currency Future	1179	1124	1179	1124	0.00
30/01/2009	€ / R On 12-June-09	12.95	Put	Currency Future	664	625	664	625	0.00
30/01/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1512	1454	1512	1454	0.00
30/01/2009	€ / R On 14-September-09	13.10	Put	Currency Future	921	887	921	887	0.00
30/01/2009	€ / R On 16-March-09	13.30	Call	Currency Future	518	489	518	489	0.00
30/01/2009	€ / R On 16-March-09	13.30	Put	Currency Future	598	581	598	581	0.00
30/01/2009	€ / R On 12-June-09	13.55	Call	Currency Future	925	871	925	871	0.00
30/01/2009	€ / R On 12-June-09	13.55	Put	Currency Future	1010	973	1010	973	0.00
30/01/2009	€ / R On 16-March-09	13.75	Call	Currency Future	378	355	378	355	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	13.75	Put	Currency Future	909	896	909	896	0.00
30/01/2009	€ / R On 12-June-09	13.95	Call	Currency Future	782	732	782	732	0.00
30/01/2009	€ / R On 12-June-09	13.95	Put	Currency Future	1268	1234	1268	1234	0.00
30/01/2009	€ / R On 14-September-09	14.20	Call	Currency Future	1074	1019	1074	1019	0.00
30/01/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1583	1552	1583	1552	0.00
30/01/2009	€ / R On 16-March-09	13.80	Call	Currency Future	365	343	365	343	0.00
30/01/2009	€ / R On 16-March-09	13.80	Put	Currency Future	946	934	946	934	0.00
30/01/2009	€ / R On 12-June-09	14.00	Call	Currency Future	763	713	763	713	0.00
30/01/2009	€ / R On 12-June-09	14.00	Put	Currency Future	1299	1265	1299	1265	0.00
30/01/2009	€ / R On 16-March-09	13.85	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	13.85	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 12-June-09	14.10	Call	Currency Future	726	676	726	676	0.00
30/01/2009	€ / R On 12-June-09	14.10	Put	Currency Future	1361	1328	1361	1328	0.00
30/01/2009	€ / R On 14-September-09	14.85	Call	Currency Future	842	790	842	790	0.00
30/01/2009	€ / R On 14-September-09	14.85	Put	Currency Future	2001	1973	2001	1973	0.00
30/01/2009	€ / R On 16-March-09	14.40	Call	Currency Future	245	228	245	228	0.00
30/01/2009	€ / R On 16-March-09	14.40	Put	Currency Future	1426	1419	1426	1419	0.00
30/01/2009	€ / R On 12-June-09	14.65	Call	Currency Future	545	500	545	500	0.00
30/01/2009	€ / R On 12-June-09	14.65	Put	Currency Future	1731	1701	1731	1701	0.00
30/01/2009	€ / R On 16-March-09	14.45	Call	Currency Future	237	220	237	220	0.00
30/01/2009	€ / R On 16-March-09	14.45	Put	Currency Future	1468	1462	1468	1462	0.00
30/01/2009	€ / R On 12-June-09	14.70	Call	Currency Future	531	486	531	486	0.00
30/01/2009	€ / R On 12-June-09	14.70	Put	Currency Future	1767	1737	1767	1737	0.00
30/01/2009	€ / R On 16-March-09	14.15	Call	Currency Future	289	270	289	270	0.00
30/01/2009	€ / R On 16-March-09	14.15	Put	Currency Future	1219	1211	1219	1211	0.00
30/01/2009	€ / R On 12-June-09	14.35	Call	Currency Future	638	591	638	591	0.00
30/01/2009	€ / R On 12-June-09	14.35	Put	Currency Future	1524	1492	1524	1492	0.00
30/01/2009	€ / R On 16-March-09	13.90	Call	Currency Future	341	320	341	320	0.00
30/01/2009	€ / R On 16-March-09	13.90	Put	Currency Future	1022	1011	1022	1011	0.00
30/01/2009	€ / R On 12-June-09	14.15	Call	Currency Future	707	658	707	658	0.00
30/01/2009	€ / R On 12-June-09	14.15	Put	Currency Future	1393	1360	1393	1360	0.00
30/01/2009	€ / R On 16-March-09	13.60	Call	Currency Future	419	394	419	394	0.00
30/01/2009	€ / R On 16-March-09	13.60	Put	Currency Future	800	786	800	786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 12-June-09	13.85	Call	Currency Future	822	771	822	771	0.00
30/01/2009	€ / R On 12-June-09	13.85	Put	Currency Future	1207	1173	1207	1173	0.00
30/01/2009	€ / R On 12-June-09	13.60	Call	Currency Future	906	853	906	853	0.00
30/01/2009	€ / R On 12-June-09	13.60	Put	Currency Future	1042	1005	1042	1005	0.00
30/01/2009	€ / R On 12-June-09	13.55	Call	Currency Future	925	871	925	871	0.00
30/01/2009	€ / R On 12-June-09	13.55	Put	Currency Future	1010	973	1010	973	0.00
30/01/2009	€ / R On 16-March-09	13.60	Call	Currency Future	419	394	419	394	0.00
30/01/2009	€ / R On 16-March-09	13.60	Put	Currency Future	800	786	800	786	0.00
30/01/2009	€ / R On 12-June-09	13.30	Call	Currency Future	1022	967	1022	967	0.00
30/01/2009	€ / R On 12-June-09	13.30	Put	Currency Future	858	819	858	819	0.00
30/01/2009	€ / R On 16-March-09	13.10	Call	Currency Future	599	569	599	569	0.00
30/01/2009	€ / R On 16-March-09	13.10	Put	Currency Future	480	461	480	461	0.00
30/01/2009	€ / R On 12-June-09	13.35	Call	Currency Future	1002	947	1002	947	0.00
30/01/2009	€ / R On 12-June-09	13.35	Put	Currency Future	888	849	888	849	0.00
30/01/2009	€ / R On 16-March-09	13.65	Call	Currency Future	405	380	405	380	0.00
30/01/2009	€ / R On 16-March-09	13.65	Put	Currency Future	836	822	836	822	0.00
30/01/2009	€ / R On 12-June-09	13.40	Call	Currency Future	982	928	982	928	0.00
30/01/2009	€ / R On 12-June-09	13.40	Put	Currency Future	918	879	918	879	0.00
30/01/2009	€ / R On 12-June-09	13.80	Call	Currency Future	838	787	838	787	0.00
30/01/2009	€ / R On 12-June-09	13.80	Put	Currency Future	1174	1138	1174	1138	0.00
30/01/2009	€ / R On 12-June-09	13.40	Call	Currency Future	982	928	982	928	0.00
30/01/2009	€ / R On 12-June-09	13.40	Put	Currency Future	918	879	918	879	0.00
30/01/2009	€ / R On 16-March-09	12.90	Call	Currency Future	695	664	695	664	0.00
30/01/2009	€ / R On 16-March-09	12.90	Put	Currency Future	376	356	376	356	0.00
30/01/2009	€ / R On 12-June-09	13.15	Call	Currency Future	1081	1027	1081	1027	0.00
30/01/2009	€ / R On 12-June-09	13.15	Put	Currency Future	767	728	767	728	0.00
30/01/2009	€ / R On 16-March-09	12.95	Call	Currency Future	670	639	670	639	0.00
30/01/2009	€ / R On 16-March-09	12.95	Put	Currency Future	401	381	401	381	0.00
30/01/2009	€ / R On 12-June-09	13.25	Call	Currency Future	1042	988	1042	988	0.00
30/01/2009	€ / R On 12-June-09	13.25	Put	Currency Future	827	789	827	789	0.00
30/01/2009	€ / R On 12-June-09	14.10	Call	Currency Future	726	676	726	676	0.00
30/01/2009	€ / R On 12-June-09	14.10	Put	Currency Future	1361	1328	1361	1328	0.00
30/01/2009	€ / R On 16-March-09	14.15	Call	Currency Future	289	270	289	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	14.15	Put	Currency Future	1219	1211	1219	1211	0.00
30/01/2009	€ / R On 12-June-09	14.50	Call	Currency Future	590	544	590	544	0.00
30/01/2009	€ / R On 12-June-09	14.50	Put	Currency Future	1626	1595	1626	1595	0.00
30/01/2009	€ / R On 16-March-09	14.55	Call	Currency Future	222	206	222	206	0.00
30/01/2009	€ / R On 16-March-09	14.55	Put	Currency Future	1553	1548	1553	1548	0.00
30/01/2009	€ / R On 12-June-09	14.90	Call	Currency Future	476	433	476	433	0.00
30/01/2009	€ / R On 12-June-09	14.90	Put	Currency Future	1912	1884	1912	1884	0.00
30/01/2009	€ / R On 16-March-09	14.90	Call	Currency Future	179	165	179	165	0.00
30/01/2009	€ / R On 16-March-09	14.90	Put	Currency Future	1859	1856	1859	1856	0.00
30/01/2009	€ / R On 12-June-09	15.20	Call	Currency Future	403	363	403	363	0.00
30/01/2009	€ / R On 12-June-09	15.20	Put	Currency Future	2139	2114	2139	2114	0.00
30/01/2009	€ / R On 16-March-09	14.05	Call	Currency Future	309	289	309	289	0.00
30/01/2009	€ / R On 16-March-09	14.05	Put	Currency Future	1140	1131	1140	1131	0.00
30/01/2009	€ / R On 12-June-09	14.30	Call	Currency Future	655	607	655	607	0.00
30/01/2009	€ / R On 12-June-09	14.30	Put	Currency Future	1491	1459	1491	1459	0.00
30/01/2009	€ / R On 16-March-09	14.00	Call	Currency Future	319	299	319	299	0.00
30/01/2009	€ / R On 16-March-09	14.00	Put	Currency Future	1100	1091	1100	1091	0.00
30/01/2009	€ / R On 12-June-09	14.20	Call	Currency Future	690	641	690	641	0.00
30/01/2009	€ / R On 12-June-09	14.20	Put	Currency Future	1425	1392	1425	1392	0.00
30/01/2009	€ / R On 16-March-09	12.20	Call	Currency Future	1158	1133	1158	1133	200.00
30/01/2009	€ / R On 16-March-09	12.20	Put	Currency Future	139	124	139	124	0.00
30/01/2009	€ / R On 12-June-09	12.90	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	12.90	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 16-March-09	12.85	Call	Currency Future	721	690	721	690	0.00
30/01/2009	€ / R On 16-March-09	12.85	Put	Currency Future	352	332	352	332	0.00
30/01/2009	€ / R On 12-June-09	13.10	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	13.10	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 16-March-09	12.50	Call	Currency Future	928	897	928	897	0.00
30/01/2009	€ / R On 16-March-09	12.50	Put	Currency Future	209	189	209	189	0.00
30/01/2009	€ / R On 12-June-09	12.75	Call	Currency Future	1294	1240	1294	1240	0.00
30/01/2009	€ / R On 12-June-09	12.75	Put	Currency Future	579	541	579	541	0.00
30/01/2009	€ / R On 16-March-09	12.10	Call	Currency Future	1240	1217	1240	1217	0.00
30/01/2009	€ / R On 16-March-09	12.10	Put	Currency Future	121	108	121	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 12-June-09	12.30	Call	Currency Future	1578	1528	1578	1528	0.00
30/01/2009	€ / R On 12-June-09	12.30	Put	Currency Future	414	379	414	379	0.00
30/01/2009	€ / R On 16-March-09	12.10	Call	Currency Future	1240	1217	1240	1217	0.00
30/01/2009	€ / R On 16-March-09	12.10	Put	Currency Future	121	108	121	108	0.00
30/01/2009	€ / R On 12-June-09	12.35	Call	Currency Future	1545	1494	1545	1494	0.00
30/01/2009	€ / R On 12-June-09	12.35	Put	Currency Future	431	395	431	395	0.00
30/01/2009	€ / R On 16-March-09	12.05	Call	Currency Future	1282	1260	1282	1260	0.00
30/01/2009	€ / R On 16-March-09	12.05	Put	Currency Future	113	101	113	101	0.00
30/01/2009	€ / R On 12-June-09	12.25	Call	Currency Future	1612	1562	1612	1562	0.00
30/01/2009	€ / R On 12-June-09	12.25	Put	Currency Future	398	364	398	364	0.00
30/01/2009	€ / R On 16-March-09	12.15	Call	Currency Future	1199	1174	1199	1174	0.00
30/01/2009	€ / R On 16-March-09	12.15	Put	Currency Future	130	116	130	116	0.00
30/01/2009	€ / R On 12-June-09	12.35	Call	Currency Future	1545	1494	1545	1494	0.00
30/01/2009	€ / R On 12-June-09	12.35	Put	Currency Future	431	395	431	395	0.00
30/01/2009	€ / R On 16-March-09	12.35	Call	Currency Future	1038	1010	1038	1010	0.00
30/01/2009	€ / R On 16-March-09	12.35	Put	Currency Future	169	151	169	151	0.00
30/01/2009	€ / R On 12-June-09	12.55	Call	Currency Future	1416	1363	1416	1363	0.00
30/01/2009	€ / R On 12-June-09	12.55	Put	Currency Future	501	465	501	465	0.00
30/01/2009	€ / R On 16-March-09	12.30	Call	Currency Future	1077	1050	1077	1050	0.00
30/01/2009	€ / R On 16-March-09	12.30	Put	Currency Future	158	142	158	142	0.00
30/01/2009	€ / R On 12-June-09	12.50	Call	Currency Future	1447	1395	1447	1395	0.00
30/01/2009	€ / R On 12-June-09	12.50	Put	Currency Future	483	447	483	447	0.00
30/01/2009	€ / R On 16-March-09	12.45	Call	Currency Future	961	931	961	931	0.00
30/01/2009	€ / R On 16-March-09	12.45	Put	Currency Future	192	172	192	172	0.00
30/01/2009	€ / R On 12-June-09	12.65	Call	Currency Future	1354	1300	1354	1300	0.00
30/01/2009	€ / R On 12-June-09	12.65	Put	Currency Future	540	502	540	502	0.00
30/01/2009	€ / R On 16-March-09	11.90	Call	Currency Future	1411	1391	1411	1391	0.00
30/01/2009	€ / R On 16-March-09	11.90	Put	Currency Future	92	82	92	82	0.00
30/01/2009	€ / R On 12-June-09	12.05	Call	Currency Future	1751	1703	1751	1703	0.00
30/01/2009	€ / R On 12-June-09	12.05	Put	Currency Future	337	305	337	305	0.00
30/01/2009	€ / R On 16-March-09	12.25	Call	Currency Future	1117	1091	1117	1091	0.00
30/01/2009	€ / R On 16-March-09	12.25	Put	Currency Future	148	133	148	133	0.00
30/01/2009	€ / R On 12-June-09	12.45	Call	Currency Future	1479	1428	1479	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 12-June-09	12.45	Put	Currency Future	465	429	465	429	0.00
30/01/2009	€ / R On 16-March-09	12.00	Call	Currency Future	1325	1303	1325	1303	0.00
30/01/2009	€ / R On 16-March-09	12.00	Put	Currency Future	106	95	106	95	0.00
30/01/2009	€ / R On 12-June-09	12.20	Call	Currency Future	1646	1597	1646	1597	0.00
30/01/2009	€ / R On 12-June-09	12.20	Put	Currency Future	382	348	382	348	0.00
30/01/2009	€ / R On 12-June-09	12.10	Call	Currency Future	1716	1667	1716	1667	0.00
30/01/2009	€ / R On 12-June-09	12.10	Put	Currency Future	352	319	352	319	0.00
30/01/2009	€ / R On 12-June-09	12.15	Call	Currency Future	1681	1632	1681	1632	0.00
30/01/2009	€ / R On 12-June-09	12.15	Put	Currency Future	367	333	367	333	0.00
30/01/2009	€ / R On 16-March-09	11.50	Call	Currency Future	1777	1760	1777	1760	0.00
30/01/2009	€ / R On 16-March-09	11.50	Put	Currency Future	57	51	57	51	0.00
30/01/2009	€ / R On 16-March-09	11.60	Call	Currency Future	1681	1664	1681	1664	0.00
30/01/2009	€ / R On 16-March-09	11.60	Put	Currency Future	62	55	62	55	0.00
30/01/2009	€ / R On 16-March-09	11.70	Call	Currency Future	1588	1570	1588	1570	0.00
30/01/2009	€ / R On 16-March-09	11.70	Put	Currency Future	69	62	69	62	0.00
30/01/2009	€ / R On 16-March-09	11.80	Call	Currency Future	1499	1480	1499	1480	0.00
30/01/2009	€ / R On 16-March-09	11.80	Put	Currency Future	80	71	80	71	0.00
30/01/2009	€ / R On 16-March-09	12.30	Call	Currency Future	1077	1050	1077	1050	0.00
30/01/2009	€ / R On 16-March-09	12.30	Put	Currency Future	158	142	158	142	0.00
30/01/2009	€ / R On 16-March-09	11.55	Call	Currency Future	1729	1712	1729	1712	0.00
30/01/2009	€ / R On 16-March-09	11.55	Put	Currency Future	59	53	59	53	0.00
30/01/2009	€ / R On 16-March-09	11.65	Call	Currency Future	1633	1616	1633	1616	0.00
30/01/2009	€ / R On 16-March-09	11.65	Put	Currency Future	64	57	64	57	0.00
30/01/2009	€ / R On 16-March-09	11.75	Call	Currency Future	1543	1525	1543	1525	0.00
30/01/2009	€ / R On 16-March-09	11.75	Put	Currency Future	74	66	74	66	0.00
30/01/2009	€ / R On 16-March-09	11.85	Call	Currency Future	1455	1435	1455	1435	0.00
30/01/2009	€ / R On 16-March-09	11.85	Put	Currency Future	85	77	85	77	0.00
30/01/2009	€ / R On 16-March-09	11.95	Call	Currency Future	1368	1347	1368	1347	0.00
30/01/2009	€ / R On 16-March-09	11.95	Put	Currency Future	99	88	99	88	0.00
30/01/2009	€ / R On 16-March-09	12.05	Call	Currency Future	1282	1260	1282	1260	0.00
30/01/2009	€ / R On 16-March-09	12.05	Put	Currency Future	113	101	113	101	0.00
30/01/2009	€ / R On 12-June-09	11.70	Call	Currency Future	2011	1967	2011	1967	0.00
30/01/2009	€ / R On 12-June-09	11.70	Put	Currency Future	247	219	247	219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 12-June-09	11.80	Call	Currency Future	1935	1890	1935	1890	0.00
30/01/2009	€ / R On 12-June-09	11.80	Put	Currency Future	271	241	271	241	0.00
30/01/2009	€ / R On 12-June-09	11.90	Call	Currency Future	1860	1814	1860	1814	0.00
30/01/2009	€ / R On 12-June-09	11.90	Put	Currency Future	296	266	296	266	0.00
30/01/2009	€ / R On 12-June-09	12.00	Call	Currency Future	1787	1740	1787	1740	0.00
30/01/2009	€ / R On 12-June-09	12.00	Put	Currency Future	323	291	323	291	0.00
30/01/2009	€ / R On 12-June-09	12.40	Call	Currency Future	1512	1460	1512	1460	0.00
30/01/2009	€ / R On 12-June-09	12.40	Put	Currency Future	448	412	448	412	0.00
30/01/2009	€ / R On 12-June-09	11.75	Call	Currency Future	1973	1928	1973	1928	0.00
30/01/2009	€ / R On 12-June-09	11.75	Put	Currency Future	259	230	259	230	0.00
30/01/2009	€ / R On 12-June-09	11.85	Call	Currency Future	1897	1852	1897	1852	0.00
30/01/2009	€ / R On 12-June-09	11.85	Put	Currency Future	283	253	283	253	0.00
30/01/2009	€ / R On 12-June-09	11.95	Call	Currency Future	1824	1777	1824	1777	0.00
30/01/2009	€ / R On 12-June-09	11.95	Put	Currency Future	309	278	309	278	0.00
30/01/2009	€ / R On 12-June-09	12.55	Call	Currency Future	1416	1363	1416	1363	0.00
30/01/2009	€ / R On 12-June-09	12.55	Put	Currency Future	501	465	501	465	0.00
30/01/2009	€ / R On 16-March-09	11.80	Call	Currency Future	1499	1480	1499	1480	0.00
30/01/2009	€ / R On 16-March-09	11.80	Put	Currency Future	80	71	80	71	0.00
30/01/2009	€ / R On 16-March-09	12.40	Call	Currency Future	999	970	999	970	0.00
30/01/2009	€ / R On 16-March-09	12.40	Put	Currency Future	180	161	180	161	0.00
30/01/2009	€ / R On 12-June-09	12.10	Call	Currency Future	1716	1667	1716	1667	0.00
30/01/2009	€ / R On 12-June-09	12.10	Put	Currency Future	352	319	352	319	0.00
30/01/2009	€ / R On 12-June-09	12.60	Call	Currency Future	1384	1332	1384	1332	0.00
30/01/2009	€ / R On 12-June-09	12.60	Put	Currency Future	520	483	520	483	0.00
30/01/2009	€ / R On 12-June-09	12.70	Call	Currency Future	1323	1270	1323	1270	0.00
30/01/2009	€ / R On 12-June-09	12.70	Put	Currency Future	559	521	559	521	0.00
30/01/2009	€ / R On 16-March-09	12.15	Call	Currency Future	1199	1174	1199	1174	0.00
30/01/2009	€ / R On 16-March-09	12.15	Put	Currency Future	130	116	130	116	0.00
30/01/2009	€ / R On 16-March-09	12.55	Call	Currency Future	896	865	896	865	0.00
30/01/2009	€ / R On 16-March-09	12.55	Put	Currency Future	227	206	227	206	0.00
30/01/2009	€ / R On 16-March-09	12.65	Call	Currency Future	834	803	834	803	0.00
30/01/2009	€ / R On 16-March-09	12.65	Put	Currency Future	265	244	265	244	0.00
30/01/2009	€ / R On 12-June-09	12.05	Call	Currency Future	1751	1703	1751	1703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 12-June-09	12.05	Put	Currency Future	337	305	337	305	0.00
30/01/2009	€ / R On 12-June-09	12.15	Call	Currency Future	1681	1632	1681	1632	0.00
30/01/2009	€ / R On 12-June-09	12.15	Put	Currency Future	367	333	367	333	0.00
30/01/2009	€ / R On 12-June-09	12.85	Call	Currency Future	1235	1181	1235	1181	0.00
30/01/2009	€ / R On 12-June-09	12.85	Put	Currency Future	621	582	621	582	0.00
30/01/2009	€ / R On 12-June-09	11.65	Call	Currency Future	2050	2007	2050	2007	0.00
30/01/2009	€ / R On 12-June-09	11.65	Put	Currency Future	236	208	236	208	0.00
30/01/2009	€ / R On 12-June-09	11.85	Call	Currency Future	1897	1852	1897	1852	0.00
30/01/2009	€ / R On 12-June-09	11.85	Put	Currency Future	283	253	283	253	0.00
30/01/2009	€ / R On 16-March-09	12.55	Call	Currency Future	896	865	896	865	0.00
30/01/2009	€ / R On 16-March-09	12.55	Put	Currency Future	227	206	227	206	0.00
30/01/2009	€ / R On 16-March-09	12.65	Call	Currency Future	834	803	834	803	0.00
30/01/2009	€ / R On 16-March-09	12.65	Put	Currency Future	265	244	265	244	0.00
30/01/2009	€ / R On 16-March-09	12.75	Call	Currency Future	776	745	776	745	0.00
30/01/2009	€ / R On 16-March-09	12.75	Put	Currency Future	307	286	307	286	0.00
30/01/2009	€ / R On 12-June-09	12.65	Call	Currency Future	1354	1300	1354	1300	0.00
30/01/2009	€ / R On 12-June-09	12.65	Put	Currency Future	540	502	540	502	0.00
30/01/2009	€ / R On 12-June-09	13.05	Call	Currency Future	1124	1069	1124	1069	0.00
30/01/2009	€ / R On 12-June-09	13.05	Put	Currency Future	710	670	710	670	0.00
30/01/2009	€ / R On 12-June-09	12.85	Call	Currency Future	1235	1181	1235	1181	0.00
30/01/2009	€ / R On 12-June-09	12.85	Put	Currency Future	621	582	621	582	0.00
30/01/2009	€ / R On 16-March-09	12.60	Call	Currency Future	864	833	864	833	0.00
30/01/2009	€ / R On 16-March-09	12.60	Put	Currency Future	245	225	245	225	0.00
30/01/2009	€ / R On 12-June-09	12.60	Call	Currency Future	1384	1332	1384	1332	0.00
30/01/2009	€ / R On 12-June-09	12.60	Put	Currency Future	520	483	520	483	0.00
30/01/2009	€ / R On 12-June-09	12.80	Call	Currency Future	1264	1210	1264	1210	0.00
30/01/2009	€ / R On 12-June-09	12.80	Put	Currency Future	600	562	600	562	0.00
30/01/2009	€ / R On 16-March-09	11.65	Call	Currency Future	1633	1616	1633	1616	0.00
30/01/2009	€ / R On 16-March-09	11.65	Put	Currency Future	64	57	64	57	0.00
30/01/2009	€ / R On 16-March-09	11.85	Call	Currency Future	1455	1435	1455	1435	0.00
30/01/2009	€ / R On 16-March-09	11.85	Put	Currency Future	85	77	85	77	0.00
30/01/2009	€ / R On 16-March-09	12.35	Call	Currency Future	1038	1010	1038	1010	0.00
30/01/2009	€ / R On 16-March-09	12.35	Put	Currency Future	169	151	169	151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	12.60	Call	Currency Future	864	833	864	833	0.00
30/01/2009	€ / R On 16-March-09	12.60	Put	Currency Future	245	225	245	225	0.00
30/01/2009	€ / R On 16-March-09	12.80	Call	Currency Future	748	717	748	717	0.00
30/01/2009	€ / R On 16-March-09	12.80	Put	Currency Future	329	309	329	309	0.00
30/01/2009	€ / R On 12-June-09	12.30	Call	Currency Future	1578	1528	1578	1528	0.00
30/01/2009	€ / R On 12-June-09	12.30	Put	Currency Future	414	379	414	379	0.00
30/01/2009	€ / R On 12-June-09	12.40	Call	Currency Future	1512	1460	1512	1460	0.00
30/01/2009	€ / R On 12-June-09	12.40	Put	Currency Future	448	412	448	412	0.00
30/01/2009	€ / R On 12-June-09	12.80	Call	Currency Future	1264	1210	1264	1210	0.00
30/01/2009	€ / R On 12-June-09	12.80	Put	Currency Future	600	562	600	562	0.00
30/01/2009	€ / R On 12-June-09	12.90	Call	Currency Future	1207	1152	1207	1152	0.00
30/01/2009	€ / R On 12-June-09	12.90	Put	Currency Future	643	604	643	604	0.00
30/01/2009	€ / R On 12-June-09	13.00	Call	Currency Future	1151	1096	1151	1096	0.00
30/01/2009	€ / R On 12-June-09	13.00	Put	Currency Future	687	648	687	648	0.00
30/01/2009	€ / R On 16-March-09	13.85	Call	Currency Future	353	331	353	331	0.00
30/01/2009	€ / R On 16-March-09	13.85	Put	Currency Future	984	973	984	973	0.00
30/01/2009	€ / R On 16-March-09	14.10	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	14.10	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	13.00	Call	Currency Future	646	615	646	615	0.00
30/01/2009	€ / R On 16-March-09	13.00	Put	Currency Future	426	407	426	407	0.00
30/01/2009	€ / R On 12-June-09	13.05	Call	Currency Future	1124	1069	1124	1069	0.00
30/01/2009	€ / R On 12-June-09	13.05	Put	Currency Future	710	670	710	670	0.00
30/01/2009	€ / R On 12-June-09	13.75	Call	Currency Future	854	803	854	803	0.00
30/01/2009	€ / R On 12-June-09	13.75	Put	Currency Future	1140	1104	1140	1104	0.00
30/01/2009	€ / R On 12-June-09	13.20	Call	Currency Future	1061	1007	1061	1007	0.00
30/01/2009	€ / R On 12-June-09	13.20	Put	Currency Future	797	759	797	759	0.00
30/01/2009	€ / R On 16-March-09	12.80	Call	Currency Future	748	717	748	717	0.00
30/01/2009	€ / R On 16-March-09	12.80	Put	Currency Future	329	309	329	309	0.00
30/01/2009	€ / R On 16-March-09	13.70	Call	Currency Future	391	367	391	367	0.00
30/01/2009	€ / R On 16-March-09	13.70	Put	Currency Future	872	859	872	859	0.00
30/01/2009	€ / R On 16-March-09	14.30	Call	Currency Future	261	244	261	244	0.00
30/01/2009	€ / R On 16-March-09	14.30	Put	Currency Future	1342	1335	1342	1335	0.00
30/01/2009	€ / R On 16-March-09	13.55	Call	Currency Future	434	408	434	408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	13.55	Put	Currency Future	765	750	765	750	0.00
30/01/2009	€ / R On 16-March-09	11.45	Call	Currency Future	1825	1808	1825	1808	0.00
30/01/2009	€ / R On 16-March-09	11.45	Put	Currency Future	55	49	55	49	0.00
30/01/2009	€ / R On 12-June-09	13.90	Call	Currency Future	802	751	802	751	0.00
30/01/2009	€ / R On 12-June-09	13.90	Put	Currency Future	1237	1203	1237	1203	0.00
30/01/2009	€ / R On 16-March-09	15.00	Call	Currency Future	167	154	167	154	0.00
30/01/2009	€ / R On 16-March-09	15.00	Put	Currency Future	1948	1945	1948	1945	0.00
30/01/2009	€ / R On 16-March-09	15.60	Call	Currency Future	113	103	113	103	0.00
30/01/2009	€ / R On 16-March-09	15.60	Put	Currency Future	2494	2494	2494	2494	0.00
30/01/2009	€ / R On 16-March-09	16.20	Call	Currency Future	72	59	72	59	0.00
30/01/2009	€ / R On 16-March-09	16.20	Put	Currency Future	3053	3050	3053	3050	0.00
30/01/2009	€ / R On 16-March-09	16.80	Call	Currency Future	43	32	43	32	0.00
30/01/2009	€ / R On 16-March-09	16.80	Put	Currency Future	3623	3623	3623	3623	0.00
30/01/2009	€ / R On 12-June-09	14.25	Call	Currency Future	672	624	672	624	0.00
30/01/2009	€ / R On 12-June-09	14.25	Put	Currency Future	1458	1425	1458	1425	0.00
30/01/2009	€ / R On 12-June-09	14.45	Call	Currency Future	606	559	606	559	0.00
30/01/2009	€ / R On 12-June-09	14.45	Put	Currency Future	1592	1560	1592	1560	0.00
30/01/2009	€ / R On 12-June-09	14.55	Call	Currency Future	575	529	575	529	0.00
30/01/2009	€ / R On 12-June-09	14.55	Put	Currency Future	1661	1630	1661	1630	0.00
30/01/2009	€ / R On 12-June-09	14.75	Call	Currency Future	517	472	517	472	0.00
30/01/2009	€ / R On 12-June-09	14.75	Put	Currency Future	1803	1774	1803	1774	0.00
30/01/2009	€ / R On 12-June-09	14.85	Call	Currency Future	490	446	490	446	0.00
30/01/2009	€ / R On 12-June-09	14.85	Put	Currency Future	1875	1847	1875	1847	0.00
30/01/2009	€ / R On 12-June-09	14.95	Call	Currency Future	463	420	463	420	0.00
30/01/2009	€ / R On 12-June-09	14.95	Put	Currency Future	1949	1922	1949	1922	0.00
30/01/2009	€ / R On 12-June-09	15.05	Call	Currency Future	439	396	439	396	0.00
30/01/2009	€ / R On 12-June-09	15.05	Put	Currency Future	2024	1998	2024	1998	0.00
30/01/2009	€ / R On 16-March-09	12.85	Call	Currency Future	721	690	721	690	0.00
30/01/2009	€ / R On 16-March-09	12.85	Put	Currency Future	352	332	352	332	0.00
30/01/2009	€ / R On 16-March-09	14.65	Call	Currency Future	209	194	209	194	0.00
30/01/2009	€ / R On 16-March-09	14.65	Put	Currency Future	1640	1635	1640	1635	0.00
30/01/2009	€ / R On 16-March-09	15.25	Call	Currency Future	142	130	142	130	0.00
30/01/2009	€ / R On 16-March-09	15.25	Put	Currency Future	2172	2171	2172	2171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	15.85	Call	Currency Future	94	82	94	82	0.00
30/01/2009	€ / R On 16-March-09	15.85	Put	Currency Future	2725	2724	2725	2724	0.00
30/01/2009	€ / R On 16-March-09	16.45	Call	Currency Future	60	46	60	46	0.00
30/01/2009	€ / R On 16-March-09	16.45	Put	Currency Future	3290	3287	3290	3287	0.00
30/01/2009	€ / R On 12-June-09	14.40	Call	Currency Future	622	575	622	575	0.00
30/01/2009	€ / R On 12-June-09	14.40	Put	Currency Future	1558	1526	1558	1526	0.00
30/01/2009	€ / R On 12-June-09	14.60	Call	Currency Future	560	514	560	514	0.00
30/01/2009	€ / R On 12-June-09	14.60	Put	Currency Future	1696	1665	1696	1665	0.00
30/01/2009	€ / R On 12-June-09	14.30	Call	Currency Future	655	607	655	607	0.00
30/01/2009	€ / R On 12-June-09	14.30	Put	Currency Future	1491	1459	1491	1459	0.00
30/01/2009	€ / R On 12-June-09	14.40	Call	Currency Future	622	575	622	575	0.00
30/01/2009	€ / R On 12-June-09	14.40	Put	Currency Future	1558	1526	1558	1526	0.00
30/01/2009	€ / R On 12-June-09	14.60	Call	Currency Future	560	514	560	514	0.00
30/01/2009	€ / R On 12-June-09	14.60	Put	Currency Future	1696	1665	1696	1665	0.00
30/01/2009	€ / R On 12-June-09	14.80	Call	Currency Future	503	459	503	459	0.00
30/01/2009	€ / R On 12-June-09	14.80	Put	Currency Future	1839	1810	1839	1810	0.00
30/01/2009	€ / R On 12-June-09	15.00	Call	Currency Future	451	408	451	408	0.00
30/01/2009	€ / R On 12-June-09	15.00	Put	Currency Future	1987	1960	1987	1960	0.00
30/01/2009	€ / R On 12-June-09	15.10	Call	Currency Future	427	385	427	385	0.00
30/01/2009	€ / R On 12-June-09	15.10	Put	Currency Future	2062	2036	2062	2036	0.00
30/01/2009	€ / R On 16-March-09	15.70	Call	Currency Future	106	95	106	95	0.00
30/01/2009	€ / R On 16-March-09	15.70	Put	Currency Future	2587	2587	2587	2587	0.00
30/01/2009	€ / R On 16-March-09	16.50	Call	Currency Future	57	43	57	43	0.00
30/01/2009	€ / R On 16-March-09	16.50	Put	Currency Future	3338	3335	3338	3335	0.00
30/01/2009	€ / R On 16-March-09	17.30	Call	Currency Future	26	19	26	19	0.00
30/01/2009	€ / R On 16-March-09	17.30	Put	Currency Future	4107	4110	4107	4110	0.00
30/01/2009	€ / R On 16-March-09	18.10	Call	Currency Future	11	8	11	8	0.00
30/01/2009	€ / R On 16-March-09	18.10	Put	Currency Future	4892	4899	4892	4899	0.00
30/01/2009	€ / R On 12-June-09	15.30	Call	Currency Future	381	341	381	341	0.00
30/01/2009	€ / R On 12-June-09	15.30	Put	Currency Future	2217	2193	2217	2193	0.00
30/01/2009	€ / R On 12-June-09	15.40	Call	Currency Future	360	321	360	321	0.00
30/01/2009	€ / R On 12-June-09	15.40	Put	Currency Future	2296	2273	2296	2273	0.00
30/01/2009	€ / R On 12-June-09	15.50	Call	Currency Future	340	302	340	302	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 12-June-09	15.50	Put	Currency Future	2376	2354	2376	2354	0.00
30/01/2009	€ / R On 12-June-09	15.60	Call	Currency Future	321	284	321	284	0.00
30/01/2009	€ / R On 12-June-09	15.60	Put	Currency Future	2457	2436	2457	2436	0.00
30/01/2009	€ / R On 16-March-09	11.35	Call	Currency Future	1921	1904	1921	1904	0.00
30/01/2009	€ / R On 16-March-09	11.35	Put	Currency Future	52	46	52	46	0.00
30/01/2009	€ / R On 16-March-09	15.35	Call	Currency Future	133	121	133	121	0.00
30/01/2009	€ / R On 16-March-09	15.35	Put	Currency Future	2264	2263	2264	2263	0.00
30/01/2009	€ / R On 16-March-09	16.15	Call	Currency Future	75	62	75	62	0.00
30/01/2009	€ / R On 16-March-09	16.15	Put	Currency Future	3006	3003	3006	3003	0.00
30/01/2009	€ / R On 16-March-09	16.95	Call	Currency Future	37	27	37	27	0.00
30/01/2009	€ / R On 16-March-09	16.95	Put	Currency Future	3768	3769	3768	3769	0.00
30/01/2009	€ / R On 16-March-09	17.75	Call	Currency Future	16	11	16	11	0.00
30/01/2009	€ / R On 16-March-09	17.75	Put	Currency Future	4547	4553	4547	4553	0.00
30/01/2009	€ / R On 16-March-09	10.95	Call	Currency Future	2309	2293	2309	2293	0.00
30/01/2009	€ / R On 16-March-09	10.95	Put	Currency Future	40	35	40	35	0.00
30/01/2009	€ / R On 16-March-09	14.95	Call	Currency Future	173	159	173	159	0.00
30/01/2009	€ / R On 16-March-09	14.95	Put	Currency Future	1903	1901	1903	1901	0.00
30/01/2009	€ / R On 16-March-09	15.75	Call	Currency Future	102	91	102	91	0.00
30/01/2009	€ / R On 16-March-09	15.75	Put	Currency Future	2633	2632	2633	2632	0.00
30/01/2009	€ / R On 16-March-09	16.55	Call	Currency Future	54	41	54	41	0.00
30/01/2009	€ / R On 16-March-09	16.55	Put	Currency Future	3385	3383	3385	3383	0.00
30/01/2009	€ / R On 16-March-09	17.35	Call	Currency Future	25	18	25	18	0.00
30/01/2009	€ / R On 16-March-09	17.35	Put	Currency Future	4156	4159	4156	4159	0.00
30/01/2009	€ / R On 12-June-09	14.80	Call	Currency Future	503	459	503	459	0.00
30/01/2009	€ / R On 12-June-09	14.80	Put	Currency Future	1839	1810	1839	1810	0.00
30/01/2009	€ / R On 12-June-09	14.90	Call	Currency Future	476	433	476	433	0.00
30/01/2009	€ / R On 12-June-09	14.90	Put	Currency Future	1912	1884	1912	1884	0.00
30/01/2009	€ / R On 12-June-09	15.30	Call	Currency Future	381	341	381	341	0.00
30/01/2009	€ / R On 12-June-09	15.30	Put	Currency Future	2217	2193	2217	2193	0.00
30/01/2009	€ / R On 16-March-09	10.60	Call	Currency Future	2649	2634	2649	2634	0.00
30/01/2009	€ / R On 16-March-09	10.60	Put	Currency Future	30	26	30	26	0.00
30/01/2009	€ / R On 16-March-09	11.40	Call	Currency Future	1873	1856	1873	1856	0.00
30/01/2009	€ / R On 16-March-09	11.40	Put	Currency Future	54	48	54	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	14.60	Call	Currency Future	215	200	215	200	0.00
30/01/2009	€ / R On 16-March-09	14.60	Put	Currency Future	1596	1591	1596	1591	0.00
30/01/2009	€ / R On 16-March-09	15.40	Call	Currency Future	129	117	129	117	0.00
30/01/2009	€ / R On 16-March-09	15.40	Put	Currency Future	2309	2309	2309	2309	0.00
30/01/2009	€ / R On 16-March-09	17.00	Call	Currency Future	35	26	35	26	0.00
30/01/2009	€ / R On 16-March-09	17.00	Put	Currency Future	3816	3817	3816	3817	0.00
30/01/2009	€ / R On 16-March-09	10.15	Call	Currency Future	3089	3075	3089	3075	0.00
30/01/2009	€ / R On 16-March-09	10.15	Put	Currency Future	20	17	20	17	0.00
30/01/2009	€ / R On 12-June-09	14.05	Call	Currency Future	744	694	744	694	0.00
30/01/2009	€ / R On 12-June-09	14.05	Put	Currency Future	1330	1296	1330	1296	0.00
30/01/2009	€ / R On 16-March-09	9.90	Call	Currency Future	3333	3320	3333	3320	0.00
30/01/2009	€ / R On 16-March-09	9.90	Put	Currency Future	14	11	14	11	0.00
30/01/2009	€ / R On 16-March-09	10.70	Call	Currency Future	2552	2537	2552	2537	0.00
30/01/2009	€ / R On 16-March-09	10.70	Put	Currency Future	33	28	33	28	0.00
30/01/2009	€ / R On 16-March-09	14.70	Call	Currency Future	202	187	202	187	0.00
30/01/2009	€ / R On 16-March-09	14.70	Put	Currency Future	1683	1679	1683	1679	0.00
30/01/2009	€ / R On 16-March-09	15.50	Call	Currency Future	121	110	121	110	0.00
30/01/2009	€ / R On 16-March-09	15.50	Put	Currency Future	2402	2401	2402	2401	0.00
30/01/2009	€ / R On 16-March-09	16.30	Call	Currency Future	67	53	67	53	0.00
30/01/2009	€ / R On 16-March-09	16.30	Put	Currency Future	3148	3145	3148	3145	0.00
30/01/2009	€ / R On 16-March-09	9.80	Call	Currency Future	3431	3418	3431	3418	0.00
30/01/2009	€ / R On 16-March-09	9.80	Put	Currency Future	11	9	11	9	0.00
30/01/2009	€ / R On 16-March-09	10.60	Call	Currency Future	2649	2634	2649	2634	0.00
30/01/2009	€ / R On 16-March-09	10.60	Put	Currency Future	30	26	30	26	0.00
30/01/2009	€ / R On 16-March-09	14.60	Call	Currency Future	215	200	215	200	0.00
30/01/2009	€ / R On 16-March-09	14.60	Put	Currency Future	1596	1591	1596	1591	0.00
30/01/2009	€ / R On 16-March-09	9.85	Call	Currency Future	3382	3369	3382	3369	0.00
30/01/2009	€ / R On 16-March-09	9.85	Put	Currency Future	12	10	12	10	0.00
30/01/2009	€ / R On 16-March-09	10.65	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	10.65	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	15.45	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	15.45	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	16.25	Call	Currency Future	69	56	69	56	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	16.25	Put	Currency Future	3100	3097	3100	3097	0.00
30/01/2009	€ / R On 12-June-09	13.10	Call	Currency Future	1102	1047	1102	1047	0.00
30/01/2009	€ / R On 12-June-09	13.10	Put	Currency Future	738	699	738	699	0.00
30/01/2009	€ / R On 16-March-09	9.70	Call	Currency Future	3528	3516	3528	3516	0.00
30/01/2009	€ / R On 16-March-09	9.70	Put	Currency Future	9	7	9	7	0.00
30/01/2009	€ / R On 16-March-09	10.50	Call	Currency Future	2747	2732	2747	2732	0.00
30/01/2009	€ / R On 16-March-09	10.50	Put	Currency Future	27	23	27	23	0.00
30/01/2009	€ / R On 16-March-09	11.30	Call	Currency Future	1969	1953	1969	1953	0.00
30/01/2009	€ / R On 16-March-09	11.30	Put	Currency Future	50	44	50	44	0.00
30/01/2009	€ / R On 16-March-09	14.50	Call	Currency Future	230	213	230	213	0.00
30/01/2009	€ / R On 16-March-09	14.50	Put	Currency Future	1510	1505	1510	1505	0.00
30/01/2009	€ / R On 16-March-09	15.30	Call	Currency Future	137	125	137	125	0.00
30/01/2009	€ / R On 16-March-09	15.30	Put	Currency Future	2218	2217	2218	2217	0.00
30/01/2009	€ / R On 16-March-09	16.10	Call	Currency Future	78	65	78	65	0.00
30/01/2009	€ / R On 16-March-09	16.10	Put	Currency Future	2959	2956	2959	2956	0.00
30/01/2009	€ / R On 16-March-09	10.10	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	10.10	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	10.90	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	10.90	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	14.10	Call	Currency Future	299	279	299	279	0.00
30/01/2009	€ / R On 16-March-09	14.10	Put	Currency Future	1179	1171	1179	1171	0.00
30/01/2009	€ / R On 16-March-09	10.20	Call	Currency Future	3040	3026	3040	3026	0.00
30/01/2009	€ / R On 16-March-09	10.20	Put	Currency Future	21	18	21	18	0.00
30/01/2009	€ / R On 16-March-09	11.00	Call	Currency Future	2261	2245	2261	2245	0.00
30/01/2009	€ / R On 16-March-09	11.00	Put	Currency Future	41	36	41	36	0.00
30/01/2009	€ / R On 16-March-09	14.20	Call	Currency Future	279	261	279	261	0.00
30/01/2009	€ / R On 16-March-09	14.20	Put	Currency Future	1260	1252	1260	1252	0.00
30/01/2009	€ / R On 16-March-09	15.80	Call	Currency Future	98	86	98	86	0.00
30/01/2009	€ / R On 16-March-09	15.80	Put	Currency Future	2679	2678	2679	2678	0.00
30/01/2009	€ / R On 16-March-09	16.60	Call	Currency Future	52	39	52	39	0.00
30/01/2009	€ / R On 16-March-09	16.60	Put	Currency Future	3433	3431	3433	3431	0.00
30/01/2009	€ / R On 16-March-09	10.30	Call	Currency Future	2942	2928	2942	2928	0.00
30/01/2009	€ / R On 16-March-09	10.30	Put	Currency Future	23	19	23	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	11.10	Call	Currency Future	2163	2147	2163	2147	0.00
30/01/2009	€ / R On 16-March-09	11.10	Put	Currency Future	44	39	44	39	0.00
30/01/2009	€ / R On 16-March-09	14.30	Call	Currency Future	261	244	261	244	0.00
30/01/2009	€ / R On 16-March-09	14.30	Put	Currency Future	1342	1335	1342	1335	0.00
30/01/2009	€ / R On 16-March-09	15.10	Call	Currency Future	156	144	156	144	0.00
30/01/2009	€ / R On 16-March-09	15.10	Put	Currency Future	2037	2035	2037	2035	0.00
30/01/2009	€ / R On 16-March-09	15.90	Call	Currency Future	91	79	91	79	0.00
30/01/2009	€ / R On 16-March-09	15.90	Put	Currency Future	2772	2770	2772	2770	0.00
30/01/2009	€ / R On 16-March-09	16.70	Call	Currency Future	47	35	47	35	0.00
30/01/2009	€ / R On 16-March-09	16.70	Put	Currency Future	3528	3527	3528	3527	0.00
30/01/2009	€ / R On 16-March-09	10.00	Call	Currency Future	3236	3222	3236	3222	0.00
30/01/2009	€ / R On 16-March-09	10.00	Put	Currency Future	17	14	17	14	0.00
30/01/2009	€ / R On 16-March-09	10.80	Call	Currency Future	2455	2440	2455	2440	0.00
30/01/2009	€ / R On 16-March-09	10.80	Put	Currency Future	36	31	36	31	0.00
30/01/2009	€ / R On 16-March-09	12.40	Call	Currency Future	999	970	999	970	0.00
30/01/2009	€ / R On 16-March-09	12.40	Put	Currency Future	180	161	180	161	0.00
30/01/2009	€ / R On 16-March-09	14.80	Call	Currency Future	190	176	190	176	0.00
30/01/2009	€ / R On 16-March-09	14.80	Put	Currency Future	1771	1768	1771	1768	0.00
30/01/2009	€ / R On 16-March-09	16.40	Call	Currency Future	62	48	62	48	0.00
30/01/2009	€ / R On 16-March-09	16.40	Put	Currency Future	3243	3240	3243	3240	0.00
30/01/2009	€ / R On 16-March-09	10.35	Call	Currency Future	2893	2879	2893	2879	0.00
30/01/2009	€ / R On 16-March-09	10.35	Put	Currency Future	24	20	24	20	0.00
30/01/2009	€ / R On 16-March-09	11.15	Call	Currency Future	2115	2098	2115	2098	0.00
30/01/2009	€ / R On 16-March-09	11.15	Put	Currency Future	45	40	45	40	0.00
30/01/2009	€ / R On 16-March-09	14.35	Call	Currency Future	253	236	253	236	0.00
30/01/2009	€ / R On 16-March-09	14.35	Put	Currency Future	1384	1377	1384	1377	0.00
30/01/2009	€ / R On 16-March-09	15.15	Call	Currency Future	151	139	151	139	0.00
30/01/2009	€ / R On 16-March-09	15.15	Put	Currency Future	2082	2080	2082	2080	0.00
30/01/2009	€ / R On 16-March-09	15.95	Call	Currency Future	87	75	87	75	0.00
30/01/2009	€ / R On 16-March-09	15.95	Put	Currency Future	2818	2817	2818	2817	0.00
30/01/2009	€ / R On 16-March-09	16.75	Call	Currency Future	45	34	45	34	0.00
30/01/2009	€ / R On 16-March-09	16.75	Put	Currency Future	3576	3575	3576	3575	0.00
30/01/2009	€ / R On 12-June-09	14.05	Call	Currency Future	744	694	744	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 12-June-09	14.05	Put	Currency Future	1330	1296	1330	1296	0.00
30/01/2009	€ / R On 12-June-09	14.15	Call	Currency Future	707	658	707	658	0.00
30/01/2009	€ / R On 12-June-09	14.15	Put	Currency Future	1393	1360	1393	1360	0.00
30/01/2009	€ / R On 16-March-09	10.45	Call	Currency Future	2795	2781	2795	2781	0.00
30/01/2009	€ / R On 16-March-09	10.45	Put	Currency Future	26	22	26	22	0.00
30/01/2009	€ / R On 16-March-09	11.25	Call	Currency Future	2018	2001	2018	2001	0.00
30/01/2009	€ / R On 16-March-09	11.25	Put	Currency Future	49	43	49	43	0.00
30/01/2009	€ / R On 16-March-09	16.05	Call	Currency Future	81	68	81	68	0.00
30/01/2009	€ / R On 16-March-09	16.05	Put	Currency Future	2912	2910	2912	2910	0.00
30/01/2009	€ / R On 16-March-09	16.85	Call	Currency Future	41	30	41	30	0.00
30/01/2009	€ / R On 16-March-09	16.85	Put	Currency Future	3671	3672	3671	3672	0.00
30/01/2009	€ / R On 16-March-09	10.40	Call	Currency Future	2844	2830	2844	2830	0.00
30/01/2009	€ / R On 16-March-09	10.40	Put	Currency Future	25	21	25	21	0.00
30/01/2009	€ / R On 16-March-09	11.20	Call	Currency Future	2066	2050	2066	2050	0.00
30/01/2009	€ / R On 16-March-09	11.20	Put	Currency Future	47	41	47	41	0.00
30/01/2009	€ / R On 16-March-09	15.20	Call	Currency Future	146	134	146	134	0.00
30/01/2009	€ / R On 16-March-09	15.20	Put	Currency Future	2127	2126	2127	2126	0.00
30/01/2009	€ / R On 16-March-09	16.00	Call	Currency Future	84	71	84	71	0.00
30/01/2009	€ / R On 16-March-09	16.00	Put	Currency Future	2865	2863	2865	2863	0.00
30/01/2009	€ / R On 16-March-09	10.10	Call	Currency Future	3138	3124	3138	3124	0.00
30/01/2009	€ / R On 16-March-09	10.10	Put	Currency Future	19	16	19	16	0.00
30/01/2009	€ / R On 16-March-09	10.05	Call	Currency Future	3187	3174	3187	3174	0.00
30/01/2009	€ / R On 16-March-09	10.05	Put	Currency Future	18	15	18	15	0.00
30/01/2009	€ / R On 16-March-09	10.85	Call	Currency Future	2407	2391	2407	2391	0.00
30/01/2009	€ / R On 16-March-09	10.85	Put	Currency Future	38	33	38	33	0.00
30/01/2009	€ / R On 16-March-09	14.85	Call	Currency Future	185	171	185	171	0.00
30/01/2009	€ / R On 16-March-09	14.85	Put	Currency Future	1815	1812	1815	1812	0.00
30/01/2009	€ / R On 16-March-09	15.65	Call	Currency Future	110	100	110	100	0.00
30/01/2009	€ / R On 16-March-09	15.65	Put	Currency Future	2541	2541	2541	2541	0.00
30/01/2009	€ / R On 12-June-09	13.15	Call	Currency Future	1081	1027	1081	1027	0.00
30/01/2009	€ / R On 12-June-09	13.15	Put	Currency Future	767	728	767	728	0.00
30/01/2009	€ / R On 16-March-09	10.25	Call	Currency Future	2991	2977	2991	2977	0.00
30/01/2009	€ / R On 16-March-09	10.25	Put	Currency Future	22	18	22	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	11.05	Call	Currency Future	2212	2196	2212	2196	0.00
30/01/2009	€ / R On 16-March-09	11.05	Put	Currency Future	43	37	43	37	0.00
30/01/2009	€ / R On 16-March-09	14.25	Call	Currency Future	270	252	270	252	0.00
30/01/2009	€ / R On 16-March-09	14.25	Put	Currency Future	1301	1294	1301	1294	0.00
30/01/2009	€ / R On 16-March-09	15.05	Call	Currency Future	162	149	162	149	0.00
30/01/2009	€ / R On 16-March-09	15.05	Put	Currency Future	1992	1990	1992	1990	0.00
30/01/2009	€ / R On 16-March-09	15.85	Call	Currency Future	94	82	94	82	0.00
30/01/2009	€ / R On 16-March-09	15.85	Put	Currency Future	2725	2724	2725	2724	0.00
30/01/2009	€ / R On 16-March-09	16.65	Call	Currency Future	49	37	49	37	0.00
30/01/2009	€ / R On 16-March-09	16.65	Put	Currency Future	3480	3479	3480	3479	0.00
30/01/2009	€ / R On 16-March-09	17.10	Call	Currency Future	32	23	32	23	0.00
30/01/2009	€ / R On 16-March-09	17.10	Put	Currency Future	3913	3915	3913	3915	0.00
30/01/2009	€ / R On 16-March-09	10.90	Call	Currency Future	2358	2342	2358	2342	0.00
30/01/2009	€ / R On 16-March-09	10.90	Put	Currency Future	39	34	39	34	0.00
30/01/2009	€ / R On 16-March-09	16.85	Call	Currency Future	41	30	41	30	0.00
30/01/2009	€ / R On 16-March-09	16.85	Put	Currency Future	3671	3672	3671	3672	0.00
30/01/2009	€ / R On 16-March-09	17.65	Call	Currency Future	18	13	18	13	0.00
30/01/2009	€ / R On 16-March-09	17.65	Put	Currency Future	4449	4454	4449	4454	0.00
30/01/2009	€ / R On 16-March-09	17.60	Call	Currency Future	19	13	19	13	0.00
30/01/2009	€ / R On 16-March-09	17.60	Put	Currency Future	4400	4405	4400	4405	0.00
30/01/2009	€ / R On 16-March-09	10.65	Call	Currency Future	2601	2585	2601	2585	0.00
30/01/2009	€ / R On 16-March-09	10.65	Put	Currency Future	31	27	31	27	0.00
30/01/2009	€ / R On 16-March-09	11.45	Call	Currency Future	1825	1808	1825	1808	0.00
30/01/2009	€ / R On 16-March-09	11.45	Put	Currency Future	55	49	55	49	0.00
30/01/2009	€ / R On 16-March-09	13.05	Call	Currency Future	622	592	622	592	0.00
30/01/2009	€ / R On 16-March-09	13.05	Put	Currency Future	453	433	453	433	0.00
30/01/2009	€ / R On 16-March-09	15.45	Call	Currency Future	125	113	125	113	0.00
30/01/2009	€ / R On 16-March-09	15.45	Put	Currency Future	2355	2355	2355	2355	0.00
30/01/2009	€ / R On 16-March-09	17.05	Call	Currency Future	33	24	33	24	0.00
30/01/2009	€ / R On 16-March-09	17.05	Put	Currency Future	3864	3866	3864	3866	0.00
30/01/2009	€ / R On 12-June-09	14.20	Call	Currency Future	690	641	690	641	0.00
30/01/2009	€ / R On 12-June-09	14.20	Put	Currency Future	1425	1392	1425	1392	0.00
30/01/2009	€ / R On 16-March-09	10.55	Call	Currency Future	2698	2683	2698	2683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	€ / R On 16-March-09	10.55	Put	Currency Future	29	25	29	25	0.00
30/01/2009	€ / R On 16-March-09	11.35	Call	Currency Future	1921	1904	1921	1904	0.00
30/01/2009	€ / R On 16-March-09	11.35	Put	Currency Future	52	46	52	46	0.00
30/01/2009	€ / R On 16-March-09	15.35	Call	Currency Future	133	121	133	121	0.00
30/01/2009	€ / R On 16-March-09	15.35	Put	Currency Future	2264	2263	2264	2263	0.00
30/01/2009	€ / R On 16-March-09	16.15	Call	Currency Future	75	62	75	62	0.00
30/01/2009	€ / R On 16-March-09	16.15	Put	Currency Future	3006	3003	3006	3003	0.00
30/01/2009	€ / R On 14-September-09	13.80	Call	Currency Future	1215	1158	1215	1158	0.00
30/01/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1324	1291	1324	1291	0.00
30/01/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1113	1059	1113	1059	0.00
30/01/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1523	1492	1523	1492	0.00
30/01/2009	€ / R On 14-September-09	14.30	Call	Currency Future	1035	981	1035	981	0.00
30/01/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1644	1614	1644	1614	0.00
30/01/2009	€ / R On 14-September-09	14.40	Call	Currency Future	997	944	997	944	0.00
30/01/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1707	1677	1707	1677	0.00
30/01/2009	€ / R On 14-September-09	14.50	Call	Currency Future	961	908	961	908	0.00
30/01/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1770	1741	1770	1741	0.00
30/01/2009	€ / R On 14-September-09	14.60	Call	Currency Future	926	873	926	873	0.00
30/01/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1835	1806	1835	1806	0.00
30/01/2009	€ / R On 14-September-09	13.60	Call	Currency Future	1290	1231	1290	1231	0.00
30/01/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1199	1164	1199	1164	0.00
30/01/2009	€ / R On 14-September-09	14.30	Call	Currency Future	1035	981	1035	981	0.00
30/01/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1644	1614	1644	1614	0.00
30/01/2009	€ / R On 14-September-09	14.40	Call	Currency Future	997	944	997	944	0.00
30/01/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1707	1677	1707	1677	0.00
30/01/2009	€ / R On 14-September-09	13.20	Call	Currency Future	1459	1401	1459	1401	0.00
30/01/2009	€ / R On 14-September-09	13.20	Put	Currency Future	968	934	968	934	0.00
30/01/2009	€ / R On 14-September-09	13.30	Call	Currency Future	1407	1350	1407	1350	0.00
30/01/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1017	983	1017	983	0.00
30/01/2009	€ / R On 14-September-09	13.40	Call	Currency Future	1371	1311	1371	1311	0.00
30/01/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1080	1044	1080	1044	0.00
30/01/2009	€ / R On 16-March-09	9.50	Call	Currency Future	3725	3713	3725	3713	0.00
30/01/2009	€ / R On 16-March-09	9.50	Put	Currency Future	6	5	6	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
30/01/2009	€ / R On 16-March-09	10.30	Call	Currency Future	2942	2928	2942	2928	0.00
30/01/2009	€ / R On 16-March-09	10.30	Put	Currency Future	23	19	23	19	0.00
30/01/2009	€ / R On 16-March-09	11.90	Call	Currency Future	1411	1391	1411	1391	0.00
30/01/2009	€ / R On 16-March-09	11.90	Put	Currency Future	92	82	92	82	0.00
30/01/2009	€ / R On 16-March-09	15.90	Call	Currency Future	91	79	91	79	0.00
30/01/2009	€ / R On 16-March-09	15.90	Put	Currency Future	2772	2770	2772	2770	0.00
30/01/2009	€ / R On 14-September-09	12.70	Call	Currency Future	1736	1680	1736	1680	0.00
30/01/2009	€ / R On 14-September-09	12.70	Put	Currency Future	745	712	745	712	0.00
30/01/2009	€ / R On 14-September-09	12.80	Call	Currency Future	1678	1621	1678	1621	0.00
30/01/2009	€ / R On 14-September-09	12.80	Put	Currency Future	787	754	787	754	0.00
30/01/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1621	1564	1621	1564	0.00
30/01/2009	€ / R On 14-September-09	12.90	Put	Currency Future	830	797	830	797	0.00
30/01/2009	€ / R On 14-September-09	13.00	Call	Currency Future	1566	1508	1566	1508	0.00
30/01/2009	€ / R On 14-September-09	13.00	Put	Currency Future	875	841	875	841	0.00
30/01/2009	€ / R On 14-September-09	13.30	Call	Currency Future	1407	1350	1407	1350	0.00
30/01/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1017	983	1017	983	0.00
30/01/2009	€ / R On 14-September-09	13.60	Call	Currency Future	1290	1231	1290	1231	0.00
30/01/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1199	1164	1199	1164	0.00
30/01/2009	€ / R On 14-September-09	13.45	Call	Currency Future	1350	1290	1350	1290	0.00
30/01/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1109	1073	1109	1073	0.00
30/01/2009	€ / R On 14-September-09	13.55	Call	Currency Future	1309	1251	1309	1251	0.00
30/01/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1169	1134	1169	1134	0.00
30/01/2009	€ / R On 14-September-09	14.05	Call	Currency Future	1130	1074	1130	1074	0.00
30/01/2009	€ / R On 14-September-09	14.05	Put	Currency Future	1489	1457	1489	1457	0.00
30/01/2009	€ / R On 14-September-09	14.15	Call	Currency Future	1093	1039	1093	1039	0.00
30/01/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1553	1522	1553	1522	0.00
30/01/2009	€ / R On 14-September-09	14.25	Call	Currency Future	1054	1000	1054	1000	0.00
30/01/2009	€ / R On 14-September-09	14.25	Put	Currency Future	1613	1583	1613	1583	0.00
30/01/2009	€ / R On 14-September-09	13.40	Call	Currency Future	1371	1311	1371	1311	0.00
30/01/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1080	1044	1080	1044	0.00
30/01/2009	ALBI On 05-February-09			Index Future	295.2400	296.5420	295.2370	296.5420	557.00
30/01/2009	ALBI On 07-May-09			Index Future	302.8400	304.1700	302.8350	304.1700	335.00
30/01/2009	ALBI On 06-August-09			Index Future	309.9000	309.0710	309.9040	309.0710	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	CRD1 On 05-February-09			Index Future	124.5800	124.8160	124.5840	124.8160	0.00
30/01/2009	CRD1 On 07-May-09			Index Future	127.7700	128.0100	127.7730	128.0100	0.00
30/01/2009	CRD1 On 06-August-09			Index Future	130.9400	131.1760	130.9350	131.1760	2.00
30/01/2009	GOVI On 05-February-09			jGovi	297.1100	298.2995	297.1090	298.2995	620.00
30/01/2009	GOVI On 07-May-09			jGovi	304.7200	305.9330	304.7165	305.9330	45.00
30/01/2009	GOVI On 06-August-09			jGovi	312.2600	313.5010	312.2565	313.5010	0.00
30/01/2009	ILBI On 05-February-09			Index Future	335.4000	335.4000	335.4000	335.4000	2.00
30/01/2009	ILBI On 07-May-09			Index Future	345.2500	345.2490	345.2490	345.2490	0.00
30/01/2009	J153 On 31-August-10			jSwap	9.1800	9.2040	0.0313	0.0317	0.00
30/01/2009	J157 On 15-September-15			jSwap	8.4800	8.4320	0.0416	0.0443	0.00
30/01/2009	J186 On 21-December-26			jSwap	7.6300	7.5850	0.0125	0.0082	0.00
30/01/2009	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0373	0.0347	0.00
30/01/2009	J203 On 15-September-17			jSwap	8.4400	8.3940	0.0608	0.0580	0.00
30/01/2009	J204 On 21-December-18			jSwap	8.2400	8.1990	0.0506	0.0476	0.00
30/01/2009	J207 On 15-January-20			jSwap	8.1600	8.1150	0.0116	0.0083	0.00
30/01/2009	JBAR On 21-December-05			jBar	10.9300	11.0420	10.9250	11.0420	0.00
30/01/2009	JFRA On 05-February-09			jFra	10.8500	10.9630	0.0263	0.0266	0.00
30/01/2009	JFRA On 07-May-09			jFra	8.9400	8.9760	0.0218	0.0219	0.00
30/01/2009	JFRA On 06-August-09			jFra	7.5800	7.5860	0.0186	0.0186	0.00
30/01/2009	JFRA On 05-November-09			jFra	7.1300	7.1400	0.0175	0.0175	0.00
30/01/2009	JN02 On 05-February-09			jNote	8.0300	8.0560	0.1460	0.1464	0.00
30/01/2009	JN02 On 07-May-09			jNote	7.6300	7.6330	0.1397	0.1398	0.00
30/01/2009	JN02 On 06-August-09			jNote	7.4900	7.4800	0.1377	0.1376	0.00
30/01/2009	JN05 On 05-February-09			jNote	8.0800	8.0550	0.3299	0.3288	0.00
30/01/2009	JN05 On 07-May-09			jNote	7.9300	7.8850	0.3249	0.3232	0.00
30/01/2009	JN05 On 06-August-09			jNote	7.8900	7.8320	0.3250	0.3230	0.00
30/01/2009	JN10 On 05-February-09			jNote	8.0900	8.0500	0.5508	0.5489	0.00
30/01/2009	JN10 On 07-May-09			jNote	7.9800	7.9350	0.5465	0.5444	0.00
30/01/2009	JN10 On 06-August-09			jNote	7.9400	7.8860	0.5447	0.5424	0.00
30/01/2009	JROD On 30-January-09			jRod	11.5000	11.5020	11.1600	11.5020	0.00
30/01/2009	JROD On 27-February-09			jRod	11.3100	11.3310	0.0091	0.0085	0.00
30/01/2009	JROD On 31-March-09			jRod	11.1300	11.2020	0.0085	0.0081	0.00
30/01/2009	JROD On 30-April-09			jRod	10.9300	11.2720	0.0080	0.0163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	JROD On 29-May-09			jRod	10.9700	11.0240	0.0155	0.0151	0.00
30/01/2009	JROD On 30-June-09			jRod	10.6700	10.7040	0.0139	0.0134	0.00
30/01/2009	OTH1 On 05-February-09			Index Future	285.1100	286.8810	285.1070	286.8810	0.00
30/01/2009	OTH1 On 07-May-09			Index Future	292.4100	294.2220	292.4070	294.2220	0.00
30/01/2009	OTH1 On 06-August-09			Index Future	299.6400	301.5000	299.6420	301.5000	3.00
30/01/2009	R153 On 05-February-09			Bond Future	6.8300	6.7900	114.7747	114.8347	7,458.00
30/01/2009	R153 On 07-May-09			Bond Future	5.9400	5.8950	111.2741	111.3345	4,652.00
30/01/2009	R153 On 06-August-09			Bond Future	4.6900	4.6340	114.2517	114.3133	0.00
30/01/2009	R153 On 05-November-09			Bond Future	2.8300	2.7610	110.5625	110.6242	0.00
30/01/2009	R153 On 05-February-09	10.00	Call	Option on Bond Future	4725	4785	4725	4785	0.00
30/01/2009	R153 On 05-February-09	10.00	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R153 On 07-May-09	9.25	Call	Option on Bond Future	4231	4291	4231	4291	0.00
30/01/2009	R153 On 07-May-09	9.25	Put	Option on Bond Future	2	2	2	2	0.00
30/01/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	5264	5326	5264	5326	0.00
30/01/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	2	3	2	3	0.00
30/01/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	3027	3091	3027	3091	0.00
30/01/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	2	4	2	4	0.00
30/01/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	5513	5575	5513	5575	0.00
30/01/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	1	2	1	2	0.00
30/01/2009	R157 On 05-February-09			Bond Future	7.4100	7.3370	136.8162	137.2590	15,382.00
30/01/2009	R157 On 07-May-09			Bond Future	7.2500	7.1760	133.4274	133.8768	1,777.00
30/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.0810	136.3500	136.8083	5,000.00
30/01/2009	R157 On 05-November-09			Bond Future	7.1000	7.0200	132.2348	132.6996	0.00
30/01/2009	R157 On 05-February-09	8.25	Call	Option on Bond Future	5038	5481	5038	5481	1,350.00
30/01/2009	R157 On 05-February-09	8.25	Put	Option on Bond Future	8	8	8	8	0.00
30/01/2009	R157 On 07-May-09	7.25	Call	Option on Bond Future	3385	3638	3385	3638	386.00
30/01/2009	R157 On 07-May-09	7.25	Put	Option on Bond Future	3391	3194	3391	3194	0.00
30/01/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	12624	12933	12624	12933	0.00
30/01/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	1215	1066	1215	1066	0.00
30/01/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	6901	7072	6901	7072	0.00
30/01/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4707	4413	4707	4413	0.00
30/01/2009	R157 On 07-May-09	6.50	Call	Option on Bond Future	1590	1748	1590	1748	0.00
30/01/2009	R157 On 07-May-09	6.50	Put	Option on Bond Future	6181	5889	6181	5889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	R157 On 07-May-09	9.00	Call	Option on Bond Future	10454	10863	10454	10863	0.00
30/01/2009	R157 On 07-May-09	9.00	Put	Option on Bond Future	515	474	515	474	0.00
30/01/2009	R157 On 05-February-09	8.75	Call	Option on Bond Future	7903	8346	7903	8346	600.00
30/01/2009	R157 On 05-February-09	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R157 On 05-February-09	10.00	Call	Option on Bond Future	14718	15161	14718	15161	0.00
30/01/2009	R157 On 05-February-09	10.00	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R157 On 05-February-09	9.25	Call	Option on Bond Future	10690	11133	10690	11133	0.00
30/01/2009	R157 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	850.00
30/01/2009	R157 On 05-February-09	9.50	Call	Option on Bond Future	12053	12496	12053	12496	600.00
30/01/2009	R157 On 05-February-09	9.50	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R186 On 05-February-09			Bond Future	7.8300	7.7720	126.8668	127.5585	3,470.00
30/01/2009	R186 On 07-May-09			Bond Future	7.7400	7.6820	130.3301	131.0357	8,206.00
30/01/2009	R186 On 06-August-09			Bond Future	7.6900	7.6300	128.1060	128.8330	2,500.00
30/01/2009	R186 On 05-November-09			Bond Future	7.6600	7.5940	130.8999	131.6353	0.00
30/01/2009	R186 On 05-February-09	9.25	Call	Option on Bond Future	14594	15286	14594	15286	0.00
30/01/2009	R186 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R186 On 07-May-09	8.00	Call	Option on Bond Future	8069	8526	8069	8526	2,500.00
30/01/2009	R186 On 07-May-09	8.00	Put	Option on Bond Future	5216	4968	5216	4968	0.00
30/01/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	17824	18392	17824	18392	0.00
30/01/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	4238	4078	4238	4078	0.00
30/01/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	11039	11447	11039	11447	5,000.00
30/01/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	12849	12522	12849	12522	0.00
30/01/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	19884	20437	19884	20437	0.00
30/01/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	6009	5827	6009	5827	5,000.00
30/01/2009	R186 On 07-May-09	6.50	Call	Option on Bond Future	1731	1902	1731	1902	97.00
30/01/2009	R186 On 07-May-09	6.50	Put	Option on Bond Future	17071	16537	17071	16537	0.00
30/01/2009	R186 On 07-May-09	9.00	Call	Option on Bond Future	15047	15645	15047	15645	0.00
30/01/2009	R186 On 07-May-09	9.00	Put	Option on Bond Future	1923	1816	1923	1816	0.00
30/01/2009	R196 On 05-February-09			Bond Future	11.0700	11.1850	104.4300	104.4240	0.00
30/01/2009	R196 On 07-May-09			Bond Future	11.4300	11.4260	101.5009	101.5018	0.00
30/01/2009	R196 On 05-February-09	10.75	Call	Option on Bond Future	259	277	259	277	0.00
30/01/2009	R196 On 05-February-09	10.75	Put	Option on Bond Future	275	300	275	300	0.00
30/01/2009	R196 On 07-May-09	11.00	Call	Option on Bond Future	35	37	35	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	R196 On 07-May-09	11.00	Put	Option on Bond Future	162	163	162	163	0.00
30/01/2009	R201 On 05-February-09			Bond Future	7.5200	7.4630	106.9729	107.2297	4.00
30/01/2009	R201 On 07-May-09			Bond Future	7.3200	7.2620	109.8978	110.1576	2.00
30/01/2009	R201 On 06-August-09			Bond Future	7.1900	7.1300	108.0777	108.3384	0.00
30/01/2009	R201 On 05-November-09			Bond Future	7.0800	7.0220	110.4324	110.6974	0.00
30/01/2009	R201 On 05-February-09	9.25	Call	Option on Bond Future	7990	8247	7990	8247	0.00
30/01/2009	R201 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R201 On 07-May-09	9.25	Call	Option on Bond Future	8986	9188	8986	9188	0.00
30/01/2009	R201 On 07-May-09	9.25	Put	Option on Bond Future	334	276	334	276	0.00
30/01/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	9859	10000	9859	10000	0.00
30/01/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	929	809	929	809	0.00
30/01/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	5521	5572	5521	5572	0.00
30/01/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3697	3483	3697	3483	0.00
30/01/2009	R203 On 05-February-09			Bond Future	7.8500	7.7680	105.8269	106.3421	0.00
30/01/2009	R203 On 07-May-09			Bond Future	7.7200	7.6320	104.5179	105.0462	41.00
30/01/2009	R203 On 06-August-09			Bond Future	7.6400	7.5480	107.0073	107.5453	0.00
30/01/2009	R203 On 05-November-09			Bond Future	7.5800	7.4910	105.1562	105.7019	0.00
30/01/2009	R203 On 05-February-09	9.25	Call	Option on Bond Future	8307	8823	8307	8823	0.00
30/01/2009	R203 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R203 On 07-May-09	9.00	Call	Option on Bond Future	8692	8983	8692	8983	0.00
30/01/2009	R203 On 07-May-09	9.00	Put	Option on Bond Future	1119	883	1119	883	0.00
30/01/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	11256	11434	11256	11434	0.00
30/01/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	1987	1627	1987	1627	0.00
30/01/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	6390	6313	6390	6313	0.00
30/01/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	6881	6259	6881	6259	0.00
30/01/2009	R204 On 05-February-09			Bond Future	7.8700	7.8000	101.9787	102.4638	18.00
30/01/2009	R204 On 07-May-09			Bond Future	7.7500	7.6790	104.7599	105.2618	8.00
30/01/2009	R204 On 06-August-09			Bond Future	7.6800	7.6080	103.2030	103.7121	0.00
30/01/2009	R204 On 05-November-09			Bond Future	7.6400	7.5570	105.4495	105.9710	0.00
30/01/2009	R204 On 05-February-09	9.25	Call	Option on Bond Future	8849	9334	8849	9334	0.00
30/01/2009	R204 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R204 On 07-May-09	9.00	Call	Option on Bond Future	9289	9528	9289	9528	0.00
30/01/2009	R204 On 07-May-09	9.00	Put	Option on Bond Future	1292	1029	1292	1029	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	12082	12193	12082	12193	0.00
30/01/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	2282	1883	2282	1883	0.00
30/01/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	6933	6782	6933	6782	0.00
30/01/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	7833	7160	7833	7160	0.00
30/01/2009	R206 On 05-February-09			Bond Future	7.6100	7.5420	100.1052	100.3599	1,730.00
30/01/2009	R206 On 07-May-09			Bond Future	7.3900	7.3230	102.8407	103.0990	1.00
30/01/2009	R206 On 06-August-09			Bond Future	7.2500	7.1750	101.5127	101.7757	0.00
30/01/2009	R206 On 05-November-09			Bond Future	7.1300	7.0510	103.7249	103.9911	0.00
30/01/2009	R206 On 05-February-09	9.25	Call	Option on Bond Future	6380	6634	6380	6634	0.00
30/01/2009	R206 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R206 On 07-May-09	9.00	Call	Option on Bond Future	6497	6670	6497	6670	0.00
30/01/2009	R206 On 07-May-09	9.00	Put	Option on Bond Future	437	351	437	351	0.00
30/01/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	8008	8135	8008	8135	0.00
30/01/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	818	681	818	681	0.00
30/01/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	4443	4458	4443	4458	0.00
30/01/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3107	2856	3107	2856	0.00
30/01/2009	R207 On 05-February-09			Bond Future	7.9900	7.8410	95.1707	96.2272	0.00
30/01/2009	R207 On 07-May-09			Bond Future	7.8900	7.7330	97.7661	98.8599	0.00
30/01/2009	R207 On 06-August-09			Bond Future	7.8300	7.6710	96.4479	97.5588	0.00
30/01/2009	R207 On 05-November-09			Bond Future	7.7900	7.6260	98.5475	99.6802	0.00
30/01/2009	R207 On 05-February-09	9.25	Call	Option on Bond Future	8233	9289	8233	9289	0.00
30/01/2009	R207 On 05-February-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R207 On 07-May-09	9.00	Call	Option on Bond Future	8906	9569	8906	9569	0.00
30/01/2009	R207 On 07-May-09	9.00	Put	Option on Bond Future	1617	1185	1617	1185	0.00
30/01/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	11835	12350	11835	12350	0.00
30/01/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	2731	2135	2731	2135	0.00
30/01/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	6766	6870	6766	6870	0.00
30/01/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	8770	7741	8770	7741	0.00
30/01/2009	R208 On 05-February-09			Bond Future	8.0800	7.9070	92.3021	93.5310	0.00
30/01/2009	R208 On 07-May-09			Bond Future	7.9900	7.8090	91.3668	92.6582	0.00
30/01/2009	R208 On 06-August-09			Bond Future	7.9500	7.7660	93.4512	94.7679	0.00
30/01/2009	R208 On 05-November-09			Bond Future	7.9800	7.7890	91.6722	92.9976	0.00
30/01/2009	R208 On 05-February-09	8.75	Call	Option on Bond Future	4622	5851	4622	5851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	R208 On 05-February-09	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R208 On 07-May-09	8.75	Call	Option on Bond Future	7532	8234	7532	8234	0.00
30/01/2009	R208 On 07-May-09	8.75	Put	Option on Bond Future	2329	1740	2329	1740	0.00
30/01/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	11651	12283	11651	12283	0.00
30/01/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	3069	2384	3069	2384	0.00
30/01/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	7211	7422	7211	7422	0.00
30/01/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	8813	7699	8813	7699	0.00
30/01/2009	R209 On 05-February-09			Bond Future	7.5300	7.4530	87.5205	88.3474	1,472.00
30/01/2009	R209 On 07-May-09			Bond Future	7.4600	7.3790	86.7410	87.5879	4,233.00
30/01/2009	R209 On 06-August-09			Bond Future	7.4200	7.3330	88.8047	89.6776	0.00
30/01/2009	R209 On 05-November-09			Bond Future	7.3900	7.3010	87.5825	88.4689	0.00
30/01/2009	R209 On 05-February-09	9.00	Call	Option on Bond Future	13003	13830	13003	13830	0.00
30/01/2009	R209 On 05-February-09	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2009	R209 On 07-May-09	9.00	Call	Option on Bond Future	15119	15620	15119	15620	0.00
30/01/2009	R209 On 07-May-09	9.00	Put	Option on Bond Future	1393	1048	1393	1048	0.00
30/01/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	16192	16366	16192	16366	0.00
30/01/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	4011	3312	4011	3312	0.00
30/01/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	10550	10319	10550	10319	0.00
30/01/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	11975	10858	11975	10858	0.00
30/01/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	9422	9155	9422	9155	5,000.00
30/01/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	13563	12410	13563	12410	0.00
30/01/2009	TRT1 On 05-February-09			Index Future	293.3000	294.4870	293.2990	294.4870	0.00
30/01/2009	TRT1 On 07-May-09			Index Future	300.8100	302.0230	300.8080	302.0230	0.00
30/01/2009	TRT1 On 06-August-09			Index Future	308.2500	309.4940	308.2510	309.4940	100.00
30/01/2009	ZAAD On 16-March-09			Currency Future	6.5400	6.6173	6.5391	6.6173	8,174.00
30/01/2009	ZAAD On 12-June-09			Currency Future	6.6400	6.7158	6.6376	6.7158	1,320.00
30/01/2009	ZAAD On 14-September-09			Currency Future	6.7300	6.8047	6.7302	6.8047	81.00
30/01/2009	ZAAD On 16-March-09	6.60	Call	Currency Future	228	264	228	264	0.00
30/01/2009	ZAAD On 16-March-09	6.60	Put	Currency Future	289	247	289	247	0.00
30/01/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	413	444	413	444	0.00
30/01/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	475	428	475	428	0.00
30/01/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	548	580	548	580	0.00
30/01/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	618	575	618	575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 16-March-09	6.65	Call	Currency Future	212	246	212	246	0.00
30/01/2009	ZAAD On 16-March-09	6.65	Put	Currency Future	323	278	323	278	0.00
30/01/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	396	426	396	426	0.00
30/01/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	508	460	508	460	0.00
30/01/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	531	562	531	562	0.00
30/01/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	651	607	651	607	0.00
30/01/2009	ZAAD On 16-March-09	6.70	Call	Currency Future	197	228	197	228	0.00
30/01/2009	ZAAD On 16-March-09	6.70	Put	Currency Future	358	311	358	311	0.00
30/01/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	379	409	379	409	0.00
30/01/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	542	493	542	493	0.00
30/01/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	515	545	515	545	0.00
30/01/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	685	640	685	640	0.00
30/01/2009	ZAAD On 16-March-09	6.75	Call	Currency Future	183	213	183	213	0.00
30/01/2009	ZAAD On 16-March-09	6.75	Put	Currency Future	394	345	394	345	0.00
30/01/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	364	392	364	392	0.00
30/01/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	577	526	577	526	0.00
30/01/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	499	529	499	529	0.00
30/01/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	719	674	719	674	0.00
30/01/2009	ZAAD On 16-March-09	6.65	Call	Currency Future	212	246	212	246	0.00
30/01/2009	ZAAD On 16-March-09	6.65	Put	Currency Future	323	278	323	278	0.00
30/01/2009	ZAAD On 16-March-09	6.70	Call	Currency Future	197	228	197	228	0.00
30/01/2009	ZAAD On 16-March-09	6.70	Put	Currency Future	358	311	358	311	0.00
30/01/2009	ZAAD On 16-March-09	6.85	Call	Currency Future	159	185	159	185	0.00
30/01/2009	ZAAD On 16-March-09	6.85	Put	Currency Future	470	417	470	417	0.00
30/01/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	336	362	336	362	0.00
30/01/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	648	596	648	596	0.00
30/01/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	470	498	470	498	0.00
30/01/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	790	743	790	743	0.00
30/01/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	336	362	336	362	0.00
30/01/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	648	596	648	596	0.00
30/01/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	485	513	485	513	0.00
30/01/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	754	708	754	708	0.00
30/01/2009	ZAAD On 16-March-09	6.80	Call	Currency Future	171	198	171	198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 16-March-09	6.80	Put	Currency Future	431	381	431	381	0.00
30/01/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	350	377	350	377	0.00
30/01/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	612	561	612	561	0.00
30/01/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	499	529	499	529	0.00
30/01/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	719	674	719	674	0.00
30/01/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	470	498	470	498	0.00
30/01/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	790	743	790	743	0.00
30/01/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	364	392	364	392	0.00
30/01/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	577	526	577	526	0.00
30/01/2009	ZAAD On 16-March-09	6.95	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	6.95	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	311	335	311	335	0.00
30/01/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	723	669	723	669	0.00
30/01/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	443	470	443	470	0.00
30/01/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	863	815	863	815	0.00
30/01/2009	ZAAD On 16-March-09	6.90	Call	Currency Future	149	173	149	173	0.00
30/01/2009	ZAAD On 16-March-09	6.90	Put	Currency Future	510	455	510	455	0.00
30/01/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	323	348	323	348	0.00
30/01/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	685	632	685	632	0.00
30/01/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	457	484	457	484	0.00
30/01/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	826	779	826	779	0.00
30/01/2009	ZAAD On 16-March-09	6.95	Call	Currency Future	139	162	139	162	0.00
30/01/2009	ZAAD On 16-March-09	6.95	Put	Currency Future	550	494	550	494	0.00
30/01/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	457	484	457	484	0.00
30/01/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	826	779	826	779	0.00
30/01/2009	ZAAD On 16-March-09	6.80	Call	Currency Future	171	198	171	198	0.00
30/01/2009	ZAAD On 16-March-09	6.80	Put	Currency Future	431	381	431	381	0.00
30/01/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	350	377	350	377	0.00
30/01/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	612	561	612	561	0.00
30/01/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	379	409	379	409	0.00
30/01/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	542	493	542	493	0.00
30/01/2009	ZAAD On 16-March-09	6.60	Call	Currency Future	228	264	228	264	0.00
30/01/2009	ZAAD On 16-March-09	6.60	Put	Currency Future	289	247	289	247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	413	444	413	444	0.00
30/01/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	475	428	475	428	0.00
30/01/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	566	598	566	598	0.00
30/01/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	586	544	586	544	0.00
30/01/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	130	151	130	151	0.00
30/01/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	591	534	591	534	0.00
30/01/2009	ZAAD On 12-June-09	7.10	Call	Currency Future	299	322	299	322	0.00
30/01/2009	ZAAD On 12-June-09	7.10	Put	Currency Future	762	706	762	706	0.00
30/01/2009	ZAAD On 16-March-09	7.05	Call	Currency Future	122	142	122	142	0.00
30/01/2009	ZAAD On 16-March-09	7.05	Put	Currency Future	633	574	633	574	0.00
30/01/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	288	310	288	310	0.00
30/01/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	800	744	800	744	0.00
30/01/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	311	335	311	335	0.00
30/01/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	723	669	723	669	0.00
30/01/2009	ZAAD On 16-March-09	6.50	Call	Currency Future	265	307	265	307	0.00
30/01/2009	ZAAD On 16-March-09	6.50	Put	Currency Future	226	189	226	189	0.00
30/01/2009	ZAAD On 12-June-09	6.60	Call	Currency Future	449	482	449	482	0.00
30/01/2009	ZAAD On 12-June-09	6.60	Put	Currency Future	411	367	411	367	0.00
30/01/2009	ZAAD On 16-March-09	6.90	Call	Currency Future	149	173	149	173	0.00
30/01/2009	ZAAD On 16-March-09	6.90	Put	Currency Future	510	455	510	455	0.00
30/01/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	288	310	288	310	0.00
30/01/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	800	744	800	744	0.00
30/01/2009	ZAAD On 16-March-09	7.65	Call	Currency Future	33	40	33	40	0.00
30/01/2009	ZAAD On 16-March-09	7.65	Put	Currency Future	1144	1072	1144	1072	0.00
30/01/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	137	148	137	148	0.00
30/01/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1299	1232	1299	1232	0.00
30/01/2009	ZAAD On 16-March-09	7.80	Call	Currency Future	23	28	23	28	0.00
30/01/2009	ZAAD On 16-March-09	7.80	Put	Currency Future	1284	1210	1284	1210	0.00
30/01/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	121	131	121	131	0.00
30/01/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1384	1315	1384	1315	0.00
30/01/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	47	56	47	56	0.00
30/01/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	1008	938	1008	938	0.00
30/01/2009	ZAAD On 12-June-09	7.60	Call	Currency Future	174	188	174	188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 12-June-09	7.60	Put	Currency Future	1136	1072	1136	1072	0.00
30/01/2009	ZAAD On 16-March-09	7.30	Call	Currency Future	73	86	73	86	0.00
30/01/2009	ZAAD On 16-March-09	7.30	Put	Currency Future	834	769	834	769	0.00
30/01/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 16-March-09	7.15	Call	Currency Future	100	117	100	117	0.00
30/01/2009	ZAAD On 16-March-09	7.15	Put	Currency Future	711	649	711	649	0.00
30/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	258	279	258	279	0.00
30/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	871	813	871	813	0.00
30/01/2009	ZAAD On 16-March-09	7.10	Call	Currency Future	111	129	111	129	0.00
30/01/2009	ZAAD On 16-March-09	7.10	Put	Currency Future	672	611	672	611	0.00
30/01/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	273	294	273	294	0.00
30/01/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	835	778	835	778	0.00
30/01/2009	ZAAD On 16-March-09	6.45	Call	Currency Future	286	330	286	330	0.00
30/01/2009	ZAAD On 16-March-09	6.45	Put	Currency Future	197	163	197	163	0.00
30/01/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	468	502	468	502	0.00
30/01/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	381	337	381	337	0.00
30/01/2009	ZAAD On 16-March-09	6.35	Call	Currency Future	335	386	335	386	0.00
30/01/2009	ZAAD On 16-March-09	6.35	Put	Currency Future	146	119	146	119	0.00
30/01/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	508	546	508	546	0.00
30/01/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	321	280	321	280	0.00
30/01/2009	ZAAD On 16-March-09	6.25	Call	Currency Future	394	452	394	452	0.00
30/01/2009	ZAAD On 16-March-09	6.25	Put	Currency Future	105	84	105	84	0.00
30/01/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	531	571	531	571	0.00
30/01/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	293	255	293	255	0.00
30/01/2009	ZAAD On 16-March-09	6.55	Call	Currency Future	246	285	246	285	0.00
30/01/2009	ZAAD On 16-March-09	6.55	Put	Currency Future	257	217	257	217	0.00
30/01/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	430	464	430	464	0.00
30/01/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	443	398	443	398	0.00
30/01/2009	ZAAD On 16-March-09	6.30	Call	Currency Future	363	418	363	418	0.00
30/01/2009	ZAAD On 16-March-09	6.30	Put	Currency Future	124	101	124	101	0.00
30/01/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	531	571	531	571	0.00
30/01/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	293	255	293	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 16-March-09	6.55	Call	Currency Future	246	285	246	285	0.00
30/01/2009	ZAAD On 16-March-09	6.55	Put	Currency Future	257	217	257	217	0.00
30/01/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	430	464	430	464	0.00
30/01/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	443	398	443	398	0.00
30/01/2009	ZAAD On 16-March-09	6.40	Call	Currency Future	309	357	309	357	0.00
30/01/2009	ZAAD On 16-March-09	6.40	Put	Currency Future	170	140	170	140	0.00
30/01/2009	ZAAD On 16-March-09	6.45	Call	Currency Future	286	330	286	330	0.00
30/01/2009	ZAAD On 16-March-09	6.45	Put	Currency Future	197	163	197	163	0.00
30/01/2009	ZAAD On 16-March-09	7.05	Call	Currency Future	122	142	122	142	0.00
30/01/2009	ZAAD On 16-March-09	7.05	Put	Currency Future	633	574	633	574	0.00
30/01/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	488	524	488	524	0.00
30/01/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	350	308	350	308	0.00
30/01/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	584	628	584	628	0.00
30/01/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	247	212	247	212	0.00
30/01/2009	ZAAD On 16-March-09	6.20	Call	Currency Future	429	489	429	489	0.00
30/01/2009	ZAAD On 16-March-09	6.20	Put	Currency Future	90	72	90	72	0.00
30/01/2009	ZAAD On 16-March-09	6.40	Call	Currency Future	309	357	309	357	0.00
30/01/2009	ZAAD On 16-March-09	6.40	Put	Currency Future	170	140	170	140	0.00
30/01/2009	ZAAD On 16-March-09	7.15	Call	Currency Future	100	117	100	117	0.00
30/01/2009	ZAAD On 16-March-09	7.15	Put	Currency Future	711	649	711	649	0.00
30/01/2009	ZAAD On 16-March-09	7.20	Call	Currency Future	90	106	90	106	0.00
30/01/2009	ZAAD On 16-March-09	7.20	Put	Currency Future	751	688	751	688	0.00
30/01/2009	ZAAD On 16-March-09	7.30	Call	Currency Future	73	86	73	86	0.00
30/01/2009	ZAAD On 16-March-09	7.30	Put	Currency Future	834	769	834	769	0.00
30/01/2009	ZAAD On 16-March-09	7.40	Call	Currency Future	59	70	59	70	0.00
30/01/2009	ZAAD On 16-March-09	7.40	Put	Currency Future	920	852	920	852	0.00
30/01/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	273	294	273	294	0.00
30/01/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	835	778	835	778	0.00
30/01/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	245	264	245	264	0.00
30/01/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	907	848	907	848	0.00
30/01/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	219	236	219	236	0.00
30/01/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	981	920	981	920	0.00
30/01/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	195	211	195	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	1058	995	1058	995	0.00
30/01/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	81	95	81	95	0.00
30/01/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	792	728	792	728	0.00
30/01/2009	ZAAD On 16-March-09	7.35	Call	Currency Future	66	77	66	77	0.00
30/01/2009	ZAAD On 16-March-09	7.35	Put	Currency Future	877	810	877	810	0.00
30/01/2009	ZAAD On 12-June-09	7.35	Call	Currency Future	231	250	231	250	0.00
30/01/2009	ZAAD On 12-June-09	7.35	Put	Currency Future	944	884	944	884	0.00
30/01/2009	ZAAD On 12-June-09	7.45	Call	Currency Future	207	223	207	223	0.00
30/01/2009	ZAAD On 12-June-09	7.45	Put	Currency Future	1019	957	1019	957	0.00
30/01/2009	ZAAD On 16-March-09	6.10	Call	Currency Future	504	568	504	568	0.00
30/01/2009	ZAAD On 16-March-09	6.10	Put	Currency Future	65	51	65	51	0.00
30/01/2009	ZAAD On 16-March-09	6.20	Call	Currency Future	429	489	429	489	0.00
30/01/2009	ZAAD On 16-March-09	6.20	Put	Currency Future	90	72	90	72	0.00
30/01/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	647	694	647	694	0.00
30/01/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	209	178	209	178	0.00
30/01/2009	ZAAD On 16-March-09	5.90	Call	Currency Future	669	740	669	740	0.00
30/01/2009	ZAAD On 16-March-09	5.90	Put	Currency Future	30	23	30	23	0.00
30/01/2009	ZAAD On 16-March-09	6.00	Call	Currency Future	584	652	584	652	0.00
30/01/2009	ZAAD On 16-March-09	6.00	Put	Currency Future	45	35	45	35	0.00
30/01/2009	ZAAD On 12-June-09	6.00	Call	Currency Future	783	837	783	837	0.00
30/01/2009	ZAAD On 12-June-09	6.00	Put	Currency Future	146	121	146	121	0.00
30/01/2009	ZAAD On 12-June-09	6.10	Call	Currency Future	713	764	713	764	0.00
30/01/2009	ZAAD On 12-June-09	6.10	Put	Currency Future	176	148	176	148	0.00
30/01/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	647	694	647	694	0.00
30/01/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	209	178	209	178	0.00
30/01/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	584	628	584	628	0.00
30/01/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	247	212	247	212	0.00
30/01/2009	ZAAD On 16-March-09	5.95	Call	Currency Future	626	696	626	696	0.00
30/01/2009	ZAAD On 16-March-09	5.95	Put	Currency Future	37	28	37	28	0.00
30/01/2009	ZAAD On 16-March-09	6.05	Call	Currency Future	543	609	543	609	0.00
30/01/2009	ZAAD On 16-March-09	6.05	Put	Currency Future	54	42	54	42	0.00
30/01/2009	ZAAD On 16-March-09	6.15	Call	Currency Future	466	528	466	528	0.00
30/01/2009	ZAAD On 16-March-09	6.15	Put	Currency Future	76	60	76	60	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 12-June-09	6.05	Call	Currency Future	748	800	748	800	0.00
30/01/2009	ZAAD On 12-June-09	6.05	Put	Currency Future	160	134	160	134	0.00
30/01/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	679	728	679	728	0.00
30/01/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	192	162	192	162	0.00
30/01/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	615	660	615	660	0.00
30/01/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	227	195	227	195	0.00
30/01/2009	ZAAD On 12-June-09	6.35	Call	Currency Future	554	596	554	596	0.00
30/01/2009	ZAAD On 12-June-09	6.35	Put	Currency Future	267	231	267	231	0.00
30/01/2009	ZAAD On 16-March-09	6.15	Call	Currency Future	466	528	466	528	0.00
30/01/2009	ZAAD On 16-March-09	6.15	Put	Currency Future	76	60	76	60	0.00
30/01/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	679	728	679	728	0.00
30/01/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	192	162	192	162	0.00
30/01/2009	ZAAD On 16-March-09	7.20	Call	Currency Future	90	106	90	106	0.00
30/01/2009	ZAAD On 16-March-09	7.20	Put	Currency Future	751	688	751	688	0.00
30/01/2009	ZAAD On 16-March-09	7.40	Call	Currency Future	59	70	59	70	0.00
30/01/2009	ZAAD On 16-March-09	7.40	Put	Currency Future	920	852	920	852	0.00
30/01/2009	ZAAD On 16-March-09	7.45	Call	Currency Future	53	62	53	62	0.00
30/01/2009	ZAAD On 16-March-09	7.45	Put	Currency Future	964	895	964	895	0.00
30/01/2009	ZAAD On 16-March-09	7.55	Call	Currency Future	42	50	42	50	0.00
30/01/2009	ZAAD On 16-March-09	7.55	Put	Currency Future	1053	983	1053	983	0.00
30/01/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	184	199	184	199	0.00
30/01/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	1097	1033	1097	1033	0.00
30/01/2009	ZAAD On 12-June-09	7.65	Call	Currency Future	164	177	164	177	0.00
30/01/2009	ZAAD On 12-June-09	7.65	Put	Currency Future	1176	1111	1176	1111	0.00
30/01/2009	ZAAD On 16-March-09	7.60	Call	Currency Future	37	44	37	44	0.00
30/01/2009	ZAAD On 16-March-09	7.60	Put	Currency Future	1098	1027	1098	1027	0.00
30/01/2009	ZAAD On 16-March-09	7.70	Call	Currency Future	29	35	29	35	0.00
30/01/2009	ZAAD On 16-March-09	7.70	Put	Currency Future	1190	1118	1190	1118	0.00
30/01/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	245	264	245	264	0.00
30/01/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	907	848	907	848	0.00
30/01/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	155	167	155	167	0.00
30/01/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1217	1151	1217	1151	0.00
30/01/2009	ZAAD On 16-March-09	7.90	Call	Currency Future	18	22	18	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
30/01/2009	ZAAD On 16-March-09	7.90	Put	Currency Future	1379	1304	1379	1304	0.00
30/01/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	155	167	155	167	0.00
30/01/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1217	1151	1217	1151	0.00
30/01/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	137	148	137	148	0.00
30/01/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1299	1232	1299	1232	0.00
30/01/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	121	131	121	131	0.00
30/01/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1384	1315	1384	1315	0.00
30/01/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	107	116	107	116	0.00
30/01/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	1470	1400	1470	1400	0.00
30/01/2009	ZAAD On 16-March-09	7.90	Call	Currency Future	18	22	18	22	0.00
30/01/2009	ZAAD On 16-March-09	7.90	Put	Currency Future	1379	1304	1379	1304	0.00
30/01/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	14	17	14	17	0.00
30/01/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	1475	1399	1475	1399	0.00
30/01/2009	ZAAD On 16-March-09	8.10	Call	Currency Future	11	13	11	13	0.00
30/01/2009	ZAAD On 16-March-09	8.10	Put	Currency Future	1572	1496	1572	1496	0.00
30/01/2009	ZAAD On 16-March-09	8.20	Call	Currency Future	8	10	8	10	0.00
30/01/2009	ZAAD On 16-March-09	8.20	Put	Currency Future	1669	1593	1669	1593	0.00
30/01/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	26	31	26	31	0.00
30/01/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	1237	1164	1237	1164	0.00
30/01/2009	ZAAD On 16-March-09	7.85	Call	Currency Future	20	24	20	24	0.00
30/01/2009	ZAAD On 16-March-09	7.85	Put	Currency Future	1331	1257	1331	1257	0.00
30/01/2009	ZAAD On 16-March-09	7.95	Call	Currency Future	16	19	16	19	0.00
30/01/2009	ZAAD On 16-March-09	7.95	Put	Currency Future	1427	1352	1427	1352	0.00
30/01/2009	ZAAD On 16-March-09	8.05	Call	Currency Future	12	15	12	15	0.00
30/01/2009	ZAAD On 16-March-09	8.05	Put	Currency Future	1523	1447	1523	1447	0.00
30/01/2009	ZAAD On 12-June-09	8.10	Call	Currency Future	95	102	95	102	0.00
30/01/2009	ZAAD On 12-June-09	8.10	Put	Currency Future	1557	1486	1557	1486	0.00
30/01/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	83	90	83	90	0.00
30/01/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1646	1574	1646	1574	0.00
30/01/2009	ZAAD On 12-June-09	8.30	Call	Currency Future	73	79	73	79	0.00
30/01/2009	ZAAD On 12-June-09	8.30	Put	Currency Future	1736	1663	1736	1663	0.00
30/01/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	83	90	83	90	0.00
30/01/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1646	1574	1646	1574	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	184	199	184	199	0.00
30/01/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	1097	1033	1097	1033	0.00
30/01/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	508	546	508	546	0.00
30/01/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	321	280	321	280	0.00
30/01/2009	ZAAD On 16-March-09	7.10	Call	Currency Future	111	129	111	129	0.00
30/01/2009	ZAAD On 16-March-09	7.10	Put	Currency Future	672	611	672	611	0.00
30/01/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	660	696	660	696	0.00
30/01/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	430	391	430	391	0.00
30/01/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	622	656	622	656	0.00
30/01/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	492	451	492	451	0.00
30/01/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	584	618	584	618	0.00
30/01/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	554	513	554	513	0.00
30/01/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	431	457	431	457	0.00
30/01/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	901	852	901	852	0.00
30/01/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	403	427	403	427	0.00
30/01/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	972	922	972	922	0.00
30/01/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	680	717	680	717	0.00
30/01/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	400	362	400	362	0.00
30/01/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	641	675	641	675	0.00
30/01/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	461	420	461	420	0.00
30/01/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	603	638	603	638	0.00
30/01/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	523	483	523	483	0.00
30/01/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	443	470	443	470	0.00
30/01/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	863	815	863	815	0.00
30/01/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	419	444	419	444	0.00
30/01/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	939	889	939	889	0.00
30/01/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	736	775	736	775	0.00
30/01/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	356	321	356	321	0.00
30/01/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	680	717	680	717	0.00
30/01/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	400	362	400	362	0.00
30/01/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	603	638	603	638	0.00
30/01/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	523	483	523	483	0.00
30/01/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	468	502	468	502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	381	337	381	337	0.00
30/01/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	548	580	548	580	0.00
30/01/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	618	575	618	575	0.00
30/01/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	403	427	403	427	0.00
30/01/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	972	922	972	922	0.00
30/01/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	371	394	371	394	0.00
30/01/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1041	990	1041	990	0.00
30/01/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	584	618	584	618	0.00
30/01/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	554	513	554	513	0.00
30/01/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	515	545	515	545	0.00
30/01/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	685	640	685	640	0.00
30/01/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	431	457	431	457	0.00
30/01/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	901	852	901	852	0.00
30/01/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	371	394	371	394	0.00
30/01/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1041	990	1041	990	0.00
30/01/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	343	364	343	364	0.00
30/01/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	1112	1059	1112	1059	0.00
30/01/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	387	410	387	410	0.00
30/01/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	1007	956	1007	956	0.00
30/01/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	357	379	357	379	0.00
30/01/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	1077	1024	1077	1024	0.00
30/01/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	329	349	329	349	0.00
30/01/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1149	1095	1149	1095	0.00