



Derivatives Monthly Statistics Report

For February 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09			Currency Future	10.1400	9.8989	10.1390	9.8989	175,446.00
27/02/2009	\$ / R On 15-March-10			Currency Future	10.8600	10.6005	10.8617	10.6005	0.00
27/02/2009	\$ / R On 12-June-09			Currency Future	10.3200	10.0702	10.3191	10.0702	31,328.00
27/02/2009	\$ / R On 14-September-09			Currency Future	10.4600	10.2064	10.4640	10.2064	285.00
27/02/2009	\$ / R On 14-December-09			Currency Future	10.5900	10.3250	10.5906	10.3250	0.00
27/02/2009	\$ / R On 16-March-09	9.90	Call	Currency Future	354	237	354	237	0.00
27/02/2009	\$ / R On 16-March-09	9.90	Put	Currency Future	115	239	115	239	0.00
27/02/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1349	1223	1349	1223	0.00
27/02/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1087	1222	1087	1222	0.00
27/02/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	722	606	722	606	0.00
27/02/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	453	585	453	585	0.00
27/02/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	455	380	455	380	100.00
27/02/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	936	1109	936	1109	0.00
27/02/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	961	836	961	836	0.00
27/02/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	697	830	697	830	0.00
27/02/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	1157	1031	1157	1031	0.00
27/02/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	867	1006	867	1006	0.00
27/02/2009	\$ / R On 16-March-09	10.00	Call	Currency Future	298	200	298	200	0.00
27/02/2009	\$ / R On 16-March-09	10.00	Put	Currency Future	159	301	159	301	0.00
27/02/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1293	1171	1293	1171	0.00
27/02/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1181	1320	1181	1320	0.00
27/02/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	680	568	680	568	0.00
27/02/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	511	648	511	648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	922	800	922	800	0.00
27/02/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	758	894	758	894	0.00
27/02/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	1120	995	1120	995	0.00
27/02/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	929	1070	929	1070	0.00
27/02/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	1101	977	1101	977	0.00
27/02/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	961	1102	961	1102	0.00
27/02/2009	\$ / R On 16-March-09	10.05	Call	Currency Future	274	184	274	184	0.00
27/02/2009	\$ / R On 16-March-09	10.05	Put	Currency Future	185	335	185	335	0.00
27/02/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1275	1154	1275	1154	0.00
27/02/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1213	1354	1213	1354	0.00
27/02/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	660	550	660	550	0.00
27/02/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	541	680	541	680	0.00
27/02/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	902	783	902	783	0.00
27/02/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	788	926	788	926	0.00
27/02/2009	\$ / R On 16-March-09	10.20	Call	Currency Future	212	143	212	143	0.00
27/02/2009	\$ / R On 16-March-09	10.20	Put	Currency Future	273	444	273	444	0.00
27/02/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1204	1091	1204	1091	0.00
27/02/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1342	1490	1342	1490	0.00
27/02/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	583	486	583	486	0.00
27/02/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	664	816	664	816	0.00
27/02/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	845	734	845	734	0.00
27/02/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	881	1027	881	1027	0.00
27/02/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	1031	912	1031	912	0.00
27/02/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	1090	1237	1090	1237	0.00
27/02/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1256	1138	1256	1138	0.00
27/02/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1245	1387	1245	1387	0.00
27/02/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	1083	960	1083	960	0.00
27/02/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	993	1135	993	1135	0.00
27/02/2009	\$ / R On 16-March-09	10.30	Call	Currency Future	179	122	179	122	0.00
27/02/2009	\$ / R On 16-March-09	10.30	Put	Currency Future	340	523	340	523	0.00
27/02/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1155	1046	1155	1046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1443	1596	1443	1596	0.00
27/02/2009	\$ / R On 12-June-09	10.45	Call	Currency Future	565	471	565	471	0.00
27/02/2009	\$ / R On 12-June-09	10.45	Put	Currency Future	696	851	696	851	0.00
27/02/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	809	703	809	703	0.00
27/02/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	945	1096	945	1096	0.00
27/02/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	996	881	996	881	0.00
27/02/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	1156	1306	1156	1306	0.00
27/02/2009	\$ / R On 16-March-09	10.35	Call	Currency Future	165	112	165	112	5,000.00
27/02/2009	\$ / R On 16-March-09	10.35	Put	Currency Future	376	563	376	563	0.00
27/02/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	1123	1018	1123	1018	0.00
27/02/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1511	1667	1511	1667	0.00
27/02/2009	\$ / R On 12-June-09	10.50	Call	Currency Future	549	457	549	457	0.00
27/02/2009	\$ / R On 12-June-09	10.50	Put	Currency Future	729	887	729	887	0.00
27/02/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	792	688	792	688	0.00
27/02/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	978	1132	978	1132	0.00
27/02/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	979	866	979	866	0.00
27/02/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	1189	1341	1189	1341	0.00
27/02/2009	\$ / R On 16-March-09	10.10	Call	Currency Future	252	169	252	169	0.00
27/02/2009	\$ / R On 16-March-09	10.10	Put	Currency Future	213	370	213	370	0.00
27/02/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1221	1106	1221	1106	0.00
27/02/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1309	1456	1309	1456	0.00
27/02/2009	\$ / R On 12-June-09	10.25	Call	Currency Future	640	533	640	533	0.00
27/02/2009	\$ / R On 12-June-09	10.25	Put	Currency Future	571	713	571	713	0.00
27/02/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	882	766	882	766	0.00
27/02/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	818	959	818	959	0.00
27/02/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	1723	1531	1723	1531	0.00
27/02/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	332	406	332	406	1,000.00
27/02/2009	\$ / R On 16-March-09	10.15	Call	Currency Future	231	156	231	156	0.00
27/02/2009	\$ / R On 16-March-09	10.15	Put	Currency Future	242	407	242	407	0.00
27/02/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1187	1076	1187	1076	0.00
27/02/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1376	1525	1376	1525	0.00
27/02/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	621	517	621	517	0.00
27/02/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	601	747	601	747	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	863	749	863	749	0.00
27/02/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	849	993	849	993	0.00
27/02/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	1049	927	1049	927	0.00
27/02/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	1058	1202	1058	1202	0.00
27/02/2009	\$ / R On 16-March-09	10.60	Call	Currency Future	109	75	109	75	2,500.00
27/02/2009	\$ / R On 16-March-09	10.60	Put	Currency Future	570	776	570	776	0.00
27/02/2009	\$ / R On 16-March-09	9.95	Call	Currency Future	325	218	325	218	0.00
27/02/2009	\$ / R On 16-March-09	9.95	Put	Currency Future	136	269	136	269	0.00
27/02/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1239	1122	1239	1122	0.00
27/02/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1277	1421	1277	1421	0.00
27/02/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	701	586	701	586	0.00
27/02/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	482	616	482	616	0.00
27/02/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	941	818	941	818	0.00
27/02/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	727	862	727	862	0.00
27/02/2009	\$ / R On 16-March-09	9.75	Call	Currency Future	473	315	473	315	0.00
27/02/2009	\$ / R On 16-March-09	9.75	Put	Currency Future	84	166	84	166	2,550.00
27/02/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1312	1188	1312	1188	0.00
27/02/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1150	1287	1150	1287	0.00
27/02/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	770	644	770	644	0.00
27/02/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	401	524	401	524	0.00
27/02/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	1001	873	1001	873	0.00
27/02/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	637	767	637	767	0.00
27/02/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	1197	1069	1197	1069	0.00
27/02/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	807	944	807	944	0.00
27/02/2009	\$ / R On 16-March-09	9.65	Call	Currency Future	557	376	557	376	0.00
27/02/2009	\$ / R On 16-March-09	9.65	Put	Currency Future	68	127	68	127	0.00
27/02/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1349	1223	1349	1223	0.00
27/02/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1087	1222	1087	1222	0.00
27/02/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	821	686	821	686	0.00
27/02/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	351	466	351	466	0.00
27/02/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	1065	932	1065	932	0.00
27/02/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	551	675	551	675	0.00
27/02/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	1239	1109	1239	1109	0.00

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27/02/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	748	884	748	884	0.00
27/02/2009	\$ / R On 16-March-09	9.80	Call	Currency Future	432	288	432	288	0.00
27/02/2009	\$ / R On 16-March-09	9.80	Put	Currency Future	93	189	93	189	0.00
27/02/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1275	1154	1275	1154	0.00
27/02/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1213	1354	1213	1354	0.00
27/02/2009	\$ / R On 12-June-09	10.00	Call	Currency Future	746	625	746	625	0.00
27/02/2009	\$ / R On 12-June-09	10.00	Put	Currency Future	426	554	426	554	0.00
27/02/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	981	854	981	854	0.00
27/02/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	667	798	667	798	0.00
27/02/2009	\$ / R On 16-March-09	10.10	Call	Currency Future	252	169	252	169	0.00
27/02/2009	\$ / R On 16-March-09	10.10	Put	Currency Future	213	370	213	370	0.00
27/02/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1171	1061	1171	1061	0.00
27/02/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1409	1560	1409	1560	0.00
27/02/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	621	517	621	517	0.00
27/02/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	601	747	601	747	0.00
27/02/2009	\$ / R On 16-March-09	10.25	Call	Currency Future	195	132	195	132	0.00
27/02/2009	\$ / R On 16-March-09	10.25	Put	Currency Future	306	483	306	483	0.00
27/02/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1108	1004	1108	1004	0.00
27/02/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1546	1704	1546	1704	0.00
27/02/2009	\$ / R On 16-March-09	10.40	Call	Currency Future	152	103	152	103	0.00
27/02/2009	\$ / R On 16-March-09	10.40	Put	Currency Future	413	604	413	604	0.00
27/02/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	1066	966	1066	966	0.00
27/02/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	1644	1806	1644	1806	0.00
27/02/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	532	444	532	444	0.00
27/02/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	763	924	763	924	0.00
27/02/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	760	660	760	660	0.00
27/02/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	1046	1204	1046	1204	0.00
27/02/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	947	837	947	837	0.00
27/02/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	1256	1412	1256	1412	0.00
27/02/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1093	991	1093	991	0.00
27/02/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1581	1740	1581	1740	0.00
27/02/2009	\$ / R On 16-March-09	10.05	Call	Currency Future	274	184	274	184	0.00
27/02/2009	\$ / R On 16-March-09	10.05	Put	Currency Future	185	335	185	335	0.00

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27/02/2009	\$ / R On 16-March-09	12.30	Call	Currency Future	5	5	5	5	0.00
27/02/2009	\$ / R On 16-March-09	12.30	Put	Currency Future	2166	2406	2166	2406	0.00
27/02/2009	\$ / R On 16-March-09	9.85	Call	Currency Future	392	262	392	262	0.00
27/02/2009	\$ / R On 16-March-09	9.85	Put	Currency Future	103	213	103	213	0.00
27/02/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1139	1032	1139	1032	0.00
27/02/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1477	1631	1477	1631	0.00
27/02/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	853	774	853	774	27,500.00
27/02/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	2291	2473	2291	2473	0.00
27/02/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1675	1514	1675	1514	27,500.00
27/02/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	663	763	663	763	0.00
27/02/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1066	944	1066	944	9,530.00
27/02/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	1025	1169	1025	1169	0.00
27/02/2009	\$ / R On 16-March-09	10.20	Call	Currency Future	212	143	212	143	0.00
27/02/2009	\$ / R On 16-March-09	10.20	Put	Currency Future	273	444	273	444	0.00
27/02/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1093	991	1093	991	0.00
27/02/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1581	1740	1581	1740	0.00
27/02/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	602	501	602	501	0.00
27/02/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	632	781	632	781	0.00
27/02/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	827	718	827	718	0.00
27/02/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	913	1062	913	1062	0.00
27/02/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	1013	896	1013	896	0.00
27/02/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	1123	1271	1123	1271	0.00
27/02/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1078	977	1078	977	0.00
27/02/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1616	1777	1616	1777	0.00
27/02/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	583	486	583	486	0.00
27/02/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	664	816	664	816	0.00
27/02/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	809	703	809	703	0.00
27/02/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	945	1096	945	1096	0.00
27/02/2009	\$ / R On 16-March-09	10.45	Call	Currency Future	139	95	139	95	10,000.00
27/02/2009	\$ / R On 16-March-09	10.45	Put	Currency Future	450	646	450	646	0.00
27/02/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1008	913	1008	913	0.00
27/02/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1796	1963	1796	1963	0.00
27/02/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	501	419	501	419	0.00

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27/02/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	832	998	832	998	0.00
27/02/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	729	634	729	634	0.00
27/02/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	1115	1277	1115	1277	0.00
27/02/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	916	810	916	810	0.00
27/02/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	1325	1485	1325	1485	0.00
27/02/2009	\$ / R On 16-March-09	10.30	Call	Currency Future	179	122	179	122	1,500.00
27/02/2009	\$ / R On 16-March-09	10.30	Put	Currency Future	340	523	340	523	0.00
27/02/2009	\$ / R On 16-March-09	10.50	Call	Currency Future	128	87	128	87	10,000.00
27/02/2009	\$ / R On 16-March-09	10.50	Put	Currency Future	489	688	489	688	0.00
27/02/2009	\$ / R On 16-March-09	10.90	Call	Currency Future	69	51	69	51	3,500.00
27/02/2009	\$ / R On 16-March-09	10.90	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1063	964	1063	964	0.00
27/02/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1652	1813	1652	1813	0.00
27/02/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1049	951	1049	951	0.00
27/02/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1687	1850	1687	1850	0.00
27/02/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	981	890	981	890	0.00
27/02/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1870	2039	1870	2039	0.00
27/02/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	501	419	501	419	0.00
27/02/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	832	998	832	998	0.00
27/02/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	729	634	729	634	0.00
27/02/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	1115	1277	1115	1277	0.00
27/02/2009	\$ / R On 16-March-09	11.10	Call	Currency Future	52	40	52	40	2,500.00
27/02/2009	\$ / R On 16-March-09	11.10	Put	Currency Future	1013	1241	1013	1241	0.00
27/02/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1035	938	1035	938	0.00
27/02/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1723	1888	1723	1888	0.00
27/02/2009	\$ / R On 16-March-09	10.15	Call	Currency Future	231	156	231	156	0.00
27/02/2009	\$ / R On 16-March-09	10.15	Put	Currency Future	242	407	242	407	0.00
27/02/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1021	926	1021	926	0.00
27/02/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1759	1925	1759	1925	0.00
27/02/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	979	866	979	866	0.00
27/02/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	1189	1341	1189	1341	0.00
27/02/2009	\$ / R On 16-March-09	10.35	Call	Currency Future	165	112	165	112	0.00
27/02/2009	\$ / R On 16-March-09	10.35	Put	Currency Future	376	563	376	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	827	718	827	718	0.00
27/02/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	913	1062	913	1062	0.00
27/02/2009	\$ / R On 16-March-09	11.00	Call	Currency Future	60	45	60	45	2,500.00
27/02/2009	\$ / R On 16-March-09	11.00	Put	Currency Future	921	1146	921	1146	0.00
27/02/2009	\$ / R On 16-March-09	9.90	Call	Currency Future	354	237	354	237	0.00
27/02/2009	\$ / R On 16-March-09	9.90	Put	Currency Future	115	239	115	239	0.00
27/02/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	922	800	922	800	0.00
27/02/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	758	894	758	894	0.00
27/02/2009	\$ / R On 16-March-09	9.85	Call	Currency Future	392	262	392	262	0.00
27/02/2009	\$ / R On 16-March-09	9.85	Put	Currency Future	103	213	103	213	0.00
27/02/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	961	836	961	836	0.00
27/02/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	697	830	697	830	0.00
27/02/2009	\$ / R On 16-March-09	9.60	Call	Currency Future	600	408	600	408	0.00
27/02/2009	\$ / R On 16-March-09	9.60	Put	Currency Future	61	110	61	110	0.00
27/02/2009	\$ / R On 12-June-09	9.75	Call	Currency Future	875	731	875	731	0.00
27/02/2009	\$ / R On 12-June-09	9.75	Put	Currency Future	306	410	306	410	0.00
27/02/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	1260	1129	1260	1129	0.00
27/02/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	720	854	720	854	0.00
27/02/2009	\$ / R On 16-March-09	9.50	Call	Currency Future	689	479	689	479	0.00
27/02/2009	\$ / R On 16-March-09	9.50	Put	Currency Future	50	80	50	80	0.00
27/02/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	907	759	907	759	0.00
27/02/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	288	389	288	389	0.00
27/02/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	1117	979	1117	979	0.00
27/02/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	503	622	503	622	0.00
27/02/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	1283	1148	1283	1148	0.00
27/02/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	692	823	692	823	0.00
27/02/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	847	708	847	708	0.00
27/02/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	328	438	328	438	0.00
27/02/2009	\$ / R On 16-March-09	9.55	Call	Currency Future	644	443	644	443	0.00
27/02/2009	\$ / R On 16-March-09	9.55	Put	Currency Future	55	94	55	94	0.00
27/02/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	1088	952	1088	952	0.00
27/02/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	524	646	524	646	0.00
27/02/2009	\$ / R On 16-March-09	9.60	Call	Currency Future	600	408	600	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
27/02/2009	\$ / R On 16-March-09	9.60	Put	Currency Future	61	110	61	110	0.00
27/02/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	1043	912	1043	912	0.00
27/02/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	579	705	579	705	0.00
27/02/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	1239	1109	1239	1109	0.00
27/02/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	748	884	748	884	0.00
27/02/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	1138	1012	1138	1012	0.00
27/02/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	898	1037	898	1037	0.00
27/02/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	1407	1274	1407	1274	0.00
27/02/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	995	1123	995	1123	0.00
27/02/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	722	606	722	606	0.00
27/02/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	453	585	453	585	0.00
27/02/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	574	496	574	496	0.00
27/02/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	1410	1590	1410	1590	0.00
27/02/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	616	546	616	546	84.00
27/02/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	2325	2521	2325	2521	0.00
27/02/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	505	447	505	447	9,530.00
27/02/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	2915	3122	2915	3122	0.00
27/02/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	1329	1187	1329	1187	10,184.00
27/02/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	638	762	638	762	0.00
27/02/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	602	501	602	501	0.00
27/02/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	632	781	632	781	0.00
27/02/2009	\$ / R On 16-March-09	10.40	Call	Currency Future	152	103	152	103	0.00
27/02/2009	\$ / R On 16-March-09	10.40	Put	Currency Future	413	604	413	604	0.00
27/02/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	517	431	517	431	0.00
27/02/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	797	961	797	961	0.00
27/02/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	517	431	517	431	0.00
27/02/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	797	961	797	961	0.00
27/02/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	532	444	532	444	0.00
27/02/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	763	924	763	924	0.00
27/02/2009	\$ / R On 16-March-09	10.60	Call	Currency Future	109	75	109	75	0.00
27/02/2009	\$ / R On 16-March-09	10.60	Put	Currency Future	570	776	570	776	0.00
27/02/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	872	771	872	771	0.00
27/02/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	1431	1596	1431	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
27/02/2009	\$ / R On 16-March-09	10.55	Call	Currency Future	118	81	118	81	0.00
27/02/2009	\$ / R On 16-March-09	10.55	Put	Currency Future	529	732	529	732	0.00
27/02/2009	\$ / R On 12-June-09	10.70	Call	Currency Future	487	407	487	407	0.00
27/02/2009	\$ / R On 12-June-09	10.70	Put	Currency Future	868	1036	868	1036	0.00
27/02/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	886	784	886	784	0.00
27/02/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	1396	1559	1396	1559	0.00
27/02/2009	\$ / R On 16-March-09	10.70	Call	Currency Future	93	65	93	65	0.00
27/02/2009	\$ / R On 16-March-09	10.70	Put	Currency Future	654	866	654	866	0.00
27/02/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	420	350	420	350	0.00
27/02/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	1001	1180	1001	1180	0.00
27/02/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	831	735	831	735	0.00
27/02/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	1540	1710	1540	1710	0.00
27/02/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	858	759	858	759	0.00
27/02/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	1467	1634	1467	1634	0.00
27/02/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	616	546	616	546	10,100.00
27/02/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	2325	2521	2325	2521	0.00
27/02/2009	\$ / R On 16-March-09	10.85	Call	Currency Future	74	54	74	54	0.00
27/02/2009	\$ / R On 16-March-09	10.85	Put	Currency Future	785	1005	785	1005	0.00
27/02/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	372	309	372	309	0.00
27/02/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	1103	1289	1103	1289	0.00
27/02/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	756	669	756	669	0.00
27/02/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	1766	1944	1766	1944	0.00
27/02/2009	\$ / R On 16-March-09	10.95	Call	Currency Future	64	48	64	48	0.00
27/02/2009	\$ / R On 16-March-09	10.95	Put	Currency Future	875	1099	875	1099	0.00
27/02/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	343	284	343	284	0.00
27/02/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	1174	1364	1174	1364	0.00
27/02/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	780	690	780	690	0.00
27/02/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	1689	1865	1689	1865	0.00
27/02/2009	\$ / R On 16-March-09	10.65	Call	Currency Future	101	70	101	70	0.00
27/02/2009	\$ / R On 16-March-09	10.65	Put	Currency Future	612	821	612	821	0.00
27/02/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	437	364	437	364	0.00
27/02/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	968	1144	968	1144	0.00
27/02/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	455	380	455	380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	936	1109	936	1109	0.00
27/02/2009	\$ / R On 16-March-09	10.75	Call	Currency Future	86	61	86	61	0.00
27/02/2009	\$ / R On 16-March-09	10.75	Put	Currency Future	697	912	697	912	0.00
27/02/2009	\$ / R On 12-June-09	10.95	Call	Currency Future	404	336	404	336	0.00
27/02/2009	\$ / R On 12-June-09	10.95	Put	Currency Future	1035	1216	1035	1216	0.00
27/02/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	289	239	289	239	0.00
27/02/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	1320	1519	1320	1519	0.00
27/02/2009	\$ / R On 16-March-09	11.40	Call	Currency Future	36	30	36	30	0.00
27/02/2009	\$ / R On 16-March-09	11.40	Put	Currency Future	1297	1531	1297	1531	0.00
27/02/2009	\$ / R On 12-June-09	11.65	Call	Currency Future	222	183	222	183	0.00
27/02/2009	\$ / R On 12-June-09	11.65	Put	Currency Future	1553	1763	1553	1763	0.00
27/02/2009	\$ / R On 16-March-09	11.45	Call	Currency Future	34	28	34	28	0.00
27/02/2009	\$ / R On 16-March-09	11.45	Put	Currency Future	1345	1579	1345	1579	0.00
27/02/2009	\$ / R On 12-June-09	11.70	Call	Currency Future	213	175	213	175	0.00
27/02/2009	\$ / R On 12-June-09	11.70	Put	Currency Future	1593	1805	1593	1805	0.00
27/02/2009	\$ / R On 16-March-09	11.60	Call	Currency Future	25	22	25	22	0.00
27/02/2009	\$ / R On 16-March-09	11.60	Put	Currency Future	1486	1723	1486	1723	0.00
27/02/2009	\$ / R On 12-June-09	11.85	Call	Currency Future	185	152	185	152	0.00
27/02/2009	\$ / R On 12-June-09	11.85	Put	Currency Future	1716	1932	1716	1932	0.00
27/02/2009	\$ / R On 12-June-09	11.20	Call	Currency Future	329	272	329	272	0.00
27/02/2009	\$ / R On 12-June-09	11.20	Put	Currency Future	1209	1402	1209	1402	0.00
27/02/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	437	364	437	364	0.00
27/02/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	968	1144	968	1144	0.00
27/02/2009	\$ / R On 16-March-09	7.90	Call	Currency Future	2239	1999	2239	1999	0.00
27/02/2009	\$ / R On 16-March-09	7.90	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	9.30	Call	Currency Future	868	639	868	639	0.00
27/02/2009	\$ / R On 16-March-09	9.30	Put	Currency Future	29	40	29	40	0.00
27/02/2009	\$ / R On 12-June-09	9.50	Call	Currency Future	1043	880	1043	880	0.00
27/02/2009	\$ / R On 12-June-09	9.50	Put	Currency Future	223	310	223	310	0.00
27/02/2009	\$ / R On 16-March-09	9.70	Call	Currency Future	514	345	514	345	0.00
27/02/2009	\$ / R On 16-March-09	9.70	Put	Currency Future	75	146	75	146	0.00
27/02/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	795	665	795	665	0.00
27/02/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	376	494	376	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09	9.40	Call	Currency Future	780	555	780	555	0.00
27/02/2009	\$ / R On 16-March-09	9.40	Put	Currency Future	41	57	41	57	0.00
27/02/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	973	818	973	818	0.00
27/02/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	254	348	254	348	0.00
27/02/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	847	708	847	708	0.00
27/02/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	328	438	328	438	0.00
27/02/2009	\$ / R On 16-March-09	9.20	Call	Currency Future	959	726	959	726	0.00
27/02/2009	\$ / R On 16-March-09	9.20	Put	Currency Future	20	27	20	27	0.00
27/02/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	1114	945	1114	945	0.00
27/02/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	195	275	195	275	0.00
27/02/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	1392	1152	1392	1152	0.00
27/02/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	3	3	3	3	0.00
27/02/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	1468	1270	1468	1270	0.00
27/02/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	99	150	99	150	0.00
27/02/2009	\$ / R On 16-March-09	8.80	Call	Currency Future	1343	1103	1343	1103	0.00
27/02/2009	\$ / R On 16-March-09	8.80	Put	Currency Future	4	4	4	4	0.00
27/02/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	1468	1270	1468	1270	0.00
27/02/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	99	150	99	150	0.00
27/02/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	1540	1300	1540	1300	0.00
27/02/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	1	1	1	1	0.00
27/02/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	1596	1390	1596	1390	0.00
27/02/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	77	119	77	119	0.00
27/02/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	1540	1300	1540	1300	0.00
27/02/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	1	1	1	1	0.00
27/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	1639	1430	1639	1430	0.00
27/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	70	110	70	110	0.00
27/02/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	1590	1350	1590	1350	0.00
27/02/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	1	1	1	1	0.00
27/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	1683	1472	1683	1472	0.00
27/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	64	102	64	102	0.00
27/02/2009	\$ / R On 16-March-09	8.40	Call	Currency Future	1739	1499	1739	1499	0.00
27/02/2009	\$ / R On 16-March-09	8.40	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	1772	1556	1772	1556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	53	86	53	86	0.00
27/02/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	1690	1449	1690	1449	0.00
27/02/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	1	0	1	0	0.00
27/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	1640	1400	1640	1400	0.00
27/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	1	1	1	1	0.00
27/02/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	1728	1514	1728	1514	0.00
27/02/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	59	94	59	94	0.00
27/02/2009	\$ / R On 16-March-09	8.30	Call	Currency Future	1839	1599	1839	1599	0.00
27/02/2009	\$ / R On 16-March-09	8.30	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	1909	1686	1909	1686	0.00
27/02/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	40	66	40	66	0.00
27/02/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	1590	1350	1590	1350	0.00
27/02/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	1	1	1	1	0.00
27/02/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	1728	1514	1728	1514	0.00
27/02/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	59	94	59	94	0.00
27/02/2009	\$ / R On 12-June-09	8.85	Call	Currency Future	1553	1349	1553	1349	0.00
27/02/2009	\$ / R On 12-June-09	8.85	Put	Currency Future	84	129	84	129	0.00
27/02/2009	\$ / R On 16-March-09	8.05	Call	Currency Future	2089	1849	2089	1849	0.00
27/02/2009	\$ / R On 16-March-09	8.05	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.15	Call	Currency Future	1989	1749	1989	1749	0.00
27/02/2009	\$ / R On 16-March-09	8.15	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	1889	1649	1889	1649	0.00
27/02/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.35	Call	Currency Future	1789	1549	1789	1549	0.00
27/02/2009	\$ / R On 16-March-09	8.35	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	1491	1251	1491	1251	0.00
27/02/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	2	2	2	2	0.00
27/02/2009	\$ / R On 16-March-09	8.85	Call	Currency Future	1294	1054	1294	1054	0.00
27/02/2009	\$ / R On 16-March-09	8.85	Put	Currency Future	5	5	5	5	0.00
27/02/2009	\$ / R On 16-March-09	8.35	Call	Currency Future	1789	1549	1789	1549	0.00
27/02/2009	\$ / R On 16-March-09	8.35	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	1690	1449	1690	1449	0.00
27/02/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09	8.85	Call	Currency Future	1294	1054	1294	1054	0.00
27/02/2009	\$ / R On 16-March-09	8.85	Put	Currency Future	5	5	5	5	0.00
27/02/2009	\$ / R On 16-March-09	8.95	Call	Currency Future	1196	958	1196	958	0.00
27/02/2009	\$ / R On 16-March-09	8.95	Put	Currency Future	7	9	7	9	0.00
27/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	2095	1865	2095	1865	0.00
27/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	26	45	26	45	0.00
27/02/2009	\$ / R On 12-June-09	8.35	Call	Currency Future	2001	1775	2001	1775	0.00
27/02/2009	\$ / R On 12-June-09	8.35	Put	Currency Future	32	55	32	55	0.00
27/02/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	1817	1599	1817	1599	0.00
27/02/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	48	79	48	79	0.00
27/02/2009	\$ / R On 12-June-09	9.05	Call	Currency Future	1386	1193	1386	1193	0.00
27/02/2009	\$ / R On 12-June-09	9.05	Put	Currency Future	117	173	117	173	0.00
27/02/2009	\$ / R On 12-June-09	9.15	Call	Currency Future	1305	1119	1305	1119	0.00
27/02/2009	\$ / R On 12-June-09	9.15	Put	Currency Future	136	199	136	199	0.00
27/02/2009	\$ / R On 12-June-09	8.30	Call	Currency Future	2048	1820	2048	1820	0.00
27/02/2009	\$ / R On 12-June-09	8.30	Put	Currency Future	29	50	29	50	0.00
27/02/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	1955	1730	1955	1730	0.00
27/02/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	36	60	36	60	0.00
27/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	1863	1642	1863	1642	0.00
27/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	44	72	44	72	0.00
27/02/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	1510	1309	1510	1309	0.00
27/02/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	91	139	91	139	0.00
27/02/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	1427	1232	1427	1232	0.00
27/02/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	108	161	108	161	0.00
27/02/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	1345	1156	1345	1156	0.00
27/02/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	126	186	126	186	0.00
27/02/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	2139	1899	2139	1899	0.00
27/02/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.10	Call	Currency Future	2039	1799	2039	1799	0.00
27/02/2009	\$ / R On 16-March-09	8.10	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.20	Call	Currency Future	1939	1699	1939	1699	0.00
27/02/2009	\$ / R On 16-March-09	8.20	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.70	Call	Currency Future	1441	1201	1441	1201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09	8.70	Put	Currency Future	2	2	2	2	0.00
27/02/2009	\$ / R On 12-June-09	8.05	Call	Currency Future	2286	2050	2286	2050	0.00
27/02/2009	\$ / R On 12-June-09	8.05	Put	Currency Future	16	30	16	30	0.00
27/02/2009	\$ / R On 12-June-09	8.15	Call	Currency Future	2190	1957	2190	1957	0.00
27/02/2009	\$ / R On 12-June-09	8.15	Put	Currency Future	21	37	21	37	0.00
27/02/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	1817	1599	1817	1599	0.00
27/02/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	48	79	48	79	0.00
27/02/2009	\$ / R On 16-March-09	8.10	Call	Currency Future	2039	1799	2039	1799	0.00
27/02/2009	\$ / R On 16-March-09	8.10	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.20	Call	Currency Future	1939	1699	1939	1699	0.00
27/02/2009	\$ / R On 16-March-09	8.20	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.70	Call	Currency Future	1441	1201	1441	1201	0.00
27/02/2009	\$ / R On 16-March-09	8.70	Put	Currency Future	2	2	2	2	0.00
27/02/2009	\$ / R On 16-March-09	8.80	Call	Currency Future	1343	1103	1343	1103	0.00
27/02/2009	\$ / R On 16-March-09	8.80	Put	Currency Future	4	4	4	4	0.00
27/02/2009	\$ / R On 16-March-09	8.90	Call	Currency Future	1245	1006	1245	1006	0.00
27/02/2009	\$ / R On 16-March-09	8.90	Put	Currency Future	6	7	6	7	0.00
27/02/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	1909	1686	1909	1686	0.00
27/02/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	40	66	40	66	0.00
27/02/2009	\$ / R On 16-March-09	8.05	Call	Currency Future	2089	1849	2089	1849	0.00
27/02/2009	\$ / R On 16-March-09	8.05	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.15	Call	Currency Future	1989	1749	1989	1749	0.00
27/02/2009	\$ / R On 16-March-09	8.15	Put	Currency Future	0	0	0	0	0.00
27/02/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	1491	1251	1491	1251	0.00
27/02/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	2	2	2	2	0.00
27/02/2009	\$ / R On 12-June-09	8.20	Call	Currency Future	2142	1911	2142	1911	0.00
27/02/2009	\$ / R On 12-June-09	8.20	Put	Currency Future	23	41	23	41	0.00
27/02/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	1955	1730	1955	1730	0.00
27/02/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	36	60	36	60	0.00
27/02/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	1510	1309	1510	1309	0.00
27/02/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	91	139	91	139	0.00
27/02/2009	\$ / R On 16-March-09	8.30	Call	Currency Future	1839	1599	1839	1599	0.00
27/02/2009	\$ / R On 16-March-09	8.30	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	1148	910	1148	910	0.00
27/02/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	9	11	9	11	0.00
27/02/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	1772	1556	1772	1556	0.00
27/02/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	53	86	53	86	0.00
27/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	1683	1472	1683	1472	0.00
27/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	64	102	64	102	0.00
27/02/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	1596	1390	1596	1390	0.00
27/02/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	77	119	77	119	0.00
27/02/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	1345	1156	1345	1156	0.00
27/02/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	126	186	126	186	0.00
27/02/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	1266	1083	1266	1083	0.00
27/02/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	147	213	147	213	0.00
27/02/2009	\$ / R On 16-March-09	9.10	Call	Currency Future	1053	817	1053	817	0.00
27/02/2009	\$ / R On 16-March-09	9.10	Put	Currency Future	14	18	14	18	0.00
27/02/2009	\$ / R On 16-March-09	9.20	Call	Currency Future	959	726	959	726	0.00
27/02/2009	\$ / R On 16-March-09	9.20	Put	Currency Future	20	27	20	27	0.00
27/02/2009	\$ / R On 16-March-09	9.10	Call	Currency Future	1053	817	1053	817	0.00
27/02/2009	\$ / R On 16-March-09	9.10	Put	Currency Future	14	18	14	18	0.00
27/02/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	1189	1013	1189	1013	0.00
27/02/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	170	243	170	243	0.00
27/02/2009	\$ / R On 16-March-09	9.40	Call	Currency Future	780	555	780	555	0.00
27/02/2009	\$ / R On 16-March-09	9.40	Put	Currency Future	41	57	41	57	0.00
27/02/2009	\$ / R On 16-March-09	9.70	Call	Currency Future	514	345	514	345	0.00
27/02/2009	\$ / R On 16-March-09	9.70	Put	Currency Future	75	146	75	146	0.00
27/02/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	1266	1083	1266	1083	0.00
27/02/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	147	213	147	213	0.00
27/02/2009	\$ / R On 16-March-09	8.90	Call	Currency Future	1245	1006	1245	1006	0.00
27/02/2009	\$ / R On 16-March-09	8.90	Put	Currency Future	6	7	6	7	0.00
27/02/2009	\$ / R On 16-March-09	9.30	Call	Currency Future	868	639	868	639	0.00
27/02/2009	\$ / R On 16-March-09	9.30	Put	Currency Future	29	40	29	40	0.00
27/02/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	907	759	907	759	0.00
27/02/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	288	389	288	389	0.00
27/02/2009	\$ / R On 16-March-09	9.80	Call	Currency Future	432	288	432	288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09	9.80	Put	Currency Future	93	189	93	189	0.00
27/02/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	973	818	973	818	0.00
27/02/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	254	348	254	348	0.00
27/02/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	1189	1013	1189	1013	0.00
27/02/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	170	243	170	243	0.00
27/02/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	701	586	701	586	0.00
27/02/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	482	616	482	616	0.00
27/02/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	1114	945	1114	945	0.00
27/02/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	195	275	195	275	0.00
27/02/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	795	665	795	665	0.00
27/02/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	376	494	376	494	0.00
27/02/2009	\$ / R On 16-March-09	9.35	Call	Currency Future	823	596	823	596	0.00
27/02/2009	\$ / R On 16-March-09	9.35	Put	Currency Future	34	48	34	48	0.00
27/02/2009	\$ / R On 16-March-09	9.45	Call	Currency Future	734	516	734	516	0.00
27/02/2009	\$ / R On 16-March-09	9.45	Put	Currency Future	45	68	45	68	0.00
27/02/2009	\$ / R On 16-March-09	9.95	Call	Currency Future	325	218	325	218	0.00
27/02/2009	\$ / R On 16-March-09	9.95	Put	Currency Future	136	269	136	269	0.00
27/02/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	1008	849	1008	849	0.00
27/02/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	238	329	238	329	0.00
27/02/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	940	788	940	788	0.00
27/02/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	271	368	271	368	0.00
27/02/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	680	568	680	568	0.00
27/02/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	511	648	511	648	0.00
27/02/2009	\$ / R On 16-March-09	10.55	Call	Currency Future	118	81	118	81	0.00
27/02/2009	\$ / R On 16-March-09	10.55	Put	Currency Future	529	732	529	732	0.00
27/02/2009	\$ / R On 16-March-09	10.65	Call	Currency Future	101	70	101	70	0.00
27/02/2009	\$ / R On 16-March-09	10.65	Put	Currency Future	612	821	612	821	0.00
27/02/2009	\$ / R On 16-March-09	11.05	Call	Currency Future	56	42	56	42	0.00
27/02/2009	\$ / R On 16-March-09	11.05	Put	Currency Future	967	1194	967	1194	0.00
27/02/2009	\$ / R On 16-March-09	11.15	Call	Currency Future	49	38	49	38	0.00
27/02/2009	\$ / R On 16-March-09	11.15	Put	Currency Future	1060	1289	1060	1289	0.00
27/02/2009	\$ / R On 12-June-09	10.75	Call	Currency Future	473	395	473	395	0.00
27/02/2009	\$ / R On 12-June-09	10.75	Put	Currency Future	904	1075	904	1075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	343	284	343	284	0.00
27/02/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	1174	1364	1174	1364	0.00
27/02/2009	\$ / R On 12-June-09	11.25	Call	Currency Future	315	261	315	261	0.00
27/02/2009	\$ / R On 12-June-09	11.25	Put	Currency Future	1246	1441	1246	1441	0.00
27/02/2009	\$ / R On 12-June-09	11.00	Call	Currency Future	388	322	388	322	0.00
27/02/2009	\$ / R On 12-June-09	11.00	Put	Currency Future	1069	1252	1069	1252	0.00
27/02/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	357	296	357	296	0.00
27/02/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	1138	1326	1138	1326	0.00
27/02/2009	\$ / R On 16-March-09	10.80	Call	Currency Future	80	57	80	57	0.00
27/02/2009	\$ / R On 16-March-09	10.80	Put	Currency Future	741	958	741	958	0.00
27/02/2009	\$ / R On 16-March-09	10.90	Call	Currency Future	69	51	69	51	0.00
27/02/2009	\$ / R On 16-March-09	10.90	Put	Currency Future	830	1052	830	1052	0.00
27/02/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	420	350	420	350	0.00
27/02/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	1001	1180	1001	1180	0.00
27/02/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	357	296	357	296	0.00
27/02/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	1138	1326	1138	1326	0.00
27/02/2009	\$ / R On 16-March-09	10.80	Call	Currency Future	80	57	80	57	0.00
27/02/2009	\$ / R On 16-March-09	10.80	Put	Currency Future	741	958	741	958	0.00
27/02/2009	\$ / R On 16-March-09	11.20	Call	Currency Future	46	36	46	36	0.00
27/02/2009	\$ / R On 16-March-09	11.20	Put	Currency Future	1107	1337	1107	1337	0.00
27/02/2009	\$ / R On 16-March-09	11.30	Call	Currency Future	40	33	40	33	0.00
27/02/2009	\$ / R On 16-March-09	11.30	Put	Currency Future	1201	1434	1201	1434	0.00
27/02/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	302	250	302	250	0.00
27/02/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	1283	1479	1283	1479	0.00
27/02/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	277	229	277	229	0.00
27/02/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	1358	1559	1358	1559	0.00
27/02/2009	\$ / R On 12-June-09	11.50	Call	Currency Future	254	209	254	209	0.00
27/02/2009	\$ / R On 12-June-09	11.50	Put	Currency Future	1435	1639	1435	1639	0.00
27/02/2009	\$ / R On 12-June-09	11.60	Call	Currency Future	232	191	232	191	0.00
27/02/2009	\$ / R On 12-June-09	11.60	Put	Currency Future	1513	1721	1513	1721	0.00
27/02/2009	\$ / R On 16-March-09	11.30	Call	Currency Future	40	33	40	33	0.00
27/02/2009	\$ / R On 16-March-09	11.30	Put	Currency Future	1201	1434	1201	1434	0.00
27/02/2009	\$ / R On 16-March-09	11.50	Call	Currency Future	32	27	32	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09	11.50	Put	Currency Future	1393	1628	1393	1628	0.00
27/02/2009	\$ / R On 16-March-09	11.70	Call	Currency Future	20	18	20	18	0.00
27/02/2009	\$ / R On 16-March-09	11.70	Put	Currency Future	1581	1819	1581	1819	0.00
27/02/2009	\$ / R On 16-March-09	11.80	Call	Currency Future	16	14	16	14	0.00
27/02/2009	\$ / R On 16-March-09	11.80	Put	Currency Future	1677	1915	1677	1915	0.00
27/02/2009	\$ / R On 16-March-09	11.90	Call	Currency Future	13	12	13	12	0.00
27/02/2009	\$ / R On 16-March-09	11.90	Put	Currency Future	1774	2013	1774	2013	0.00
27/02/2009	\$ / R On 16-March-09	12.00	Call	Currency Future	10	9	10	9	0.00
27/02/2009	\$ / R On 16-March-09	12.00	Put	Currency Future	1871	2110	1871	2110	0.00
27/02/2009	\$ / R On 12-June-09	11.45	Call	Currency Future	265	219	265	219	0.00
27/02/2009	\$ / R On 12-June-09	11.45	Put	Currency Future	1396	1599	1396	1599	0.00
27/02/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	243	200	243	200	0.00
27/02/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	1474	1680	1474	1680	0.00
27/02/2009	\$ / R On 12-June-09	11.75	Call	Currency Future	203	167	203	167	0.00
27/02/2009	\$ / R On 12-June-09	11.75	Put	Currency Future	1634	1847	1634	1847	0.00
27/02/2009	\$ / R On 12-June-09	11.95	Call	Currency Future	169	139	169	139	0.00
27/02/2009	\$ / R On 12-June-09	11.95	Put	Currency Future	1800	2018	1800	2018	0.00
27/02/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	154	126	154	126	0.00
27/02/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	1885	2106	1885	2106	0.00
27/02/2009	\$ / R On 12-June-09	12.15	Call	Currency Future	140	114	140	114	0.00
27/02/2009	\$ / R On 12-June-09	12.15	Put	Currency Future	1971	2194	1971	2194	0.00
27/02/2009	\$ / R On 12-June-09	12.25	Call	Currency Future	127	104	127	104	0.00
27/02/2009	\$ / R On 12-June-09	12.25	Put	Currency Future	2058	2284	2058	2284	0.00
27/02/2009	\$ / R On 16-March-09	11.05	Call	Currency Future	56	42	56	42	0.00
27/02/2009	\$ / R On 16-March-09	11.05	Put	Currency Future	967	1194	967	1194	0.00
27/02/2009	\$ / R On 16-March-09	11.15	Call	Currency Future	49	38	49	38	0.00
27/02/2009	\$ / R On 16-March-09	11.15	Put	Currency Future	1060	1289	1060	1289	0.00
27/02/2009	\$ / R On 16-March-09	11.25	Call	Currency Future	43	34	43	34	0.00
27/02/2009	\$ / R On 16-March-09	11.25	Put	Currency Future	1154	1385	1154	1385	0.00
27/02/2009	\$ / R On 16-March-09	11.35	Call	Currency Future	38	31	38	31	0.00
27/02/2009	\$ / R On 16-March-09	11.35	Put	Currency Future	1249	1482	1249	1482	0.00
27/02/2009	\$ / R On 16-March-09	11.55	Call	Currency Future	28	24	28	24	0.00
27/02/2009	\$ / R On 16-March-09	11.55	Put	Currency Future	1439	1675	1439	1675	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 16-March-09	11.65	Call	Currency Future	23	20	23	20	0.00
27/02/2009	\$ / R On 16-March-09	11.65	Put	Currency Future	1534	1771	1534	1771	0.00
27/02/2009	\$ / R On 16-March-09	11.75	Call	Currency Future	18	16	18	16	0.00
27/02/2009	\$ / R On 16-March-09	11.75	Put	Currency Future	1629	1867	1629	1867	0.00
27/02/2009	\$ / R On 16-March-09	11.85	Call	Currency Future	14	13	14	13	0.00
27/02/2009	\$ / R On 16-March-09	11.85	Put	Currency Future	1725	1964	1725	1964	0.00
27/02/2009	\$ / R On 16-March-09	11.80	Call	Currency Future	16	14	16	14	0.00
27/02/2009	\$ / R On 16-March-09	11.80	Put	Currency Future	1677	1915	1677	1915	0.00
27/02/2009	\$ / R On 12-June-09	11.80	Call	Currency Future	194	159	194	159	0.00
27/02/2009	\$ / R On 12-June-09	11.80	Put	Currency Future	1675	1889	1675	1889	0.00
27/02/2009	\$ / R On 12-June-09	11.90	Call	Currency Future	177	145	177	145	0.00
27/02/2009	\$ / R On 12-June-09	11.90	Put	Currency Future	1758	1975	1758	1975	0.00
27/02/2009	\$ / R On 12-June-09	12.00	Call	Currency Future	161	132	161	132	0.00
27/02/2009	\$ / R On 12-June-09	12.00	Put	Currency Future	1842	2062	1842	2062	0.00
27/02/2009	\$ / R On 12-June-09	12.10	Call	Currency Future	147	120	147	120	0.00
27/02/2009	\$ / R On 12-June-09	12.10	Put	Currency Future	1928	2150	1928	2150	0.00
27/02/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	243	200	243	200	0.00
27/02/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	1474	1680	1474	1680	0.00
27/02/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	154	126	154	126	0.00
27/02/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	1885	2106	1885	2106	0.00
27/02/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	302	250	302	250	0.00
27/02/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	1283	1479	1283	1479	0.00
27/02/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	277	229	277	229	0.00
27/02/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	1358	1559	1358	1559	0.00
27/02/2009	\$ / R On 16-March-09	11.10	Call	Currency Future	52	40	52	40	0.00
27/02/2009	\$ / R On 16-March-09	11.10	Put	Currency Future	1013	1241	1013	1241	0.00
27/02/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	372	309	372	309	0.00
27/02/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	1103	1289	1103	1289	0.00
27/02/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	289	239	289	239	0.00
27/02/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	1320	1519	1320	1519	0.00
27/02/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	671	594	671	594	0.00
27/02/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	2080	2269	2080	2269	0.00
27/02/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	599	531	599	531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	2408	2606	2408	2606	0.00
27/02/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	534	473	534	473	0.00
27/02/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	2744	2948	2744	2948	0.00
27/02/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	479	423	479	423	0.00
27/02/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	3088	3298	3088	3298	0.00
27/02/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	691	612	691	612	0.00
27/02/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	2000	2187	2000	2187	0.00
27/02/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	549	487	549	487	0.00
27/02/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	2659	2862	2659	2862	0.00
27/02/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	492	434	492	434	0.00
27/02/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	3001	3209	3001	3209	0.00
27/02/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	2247	2020	2247	2020	0.00
27/02/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	156	195	156	195	0.00
27/02/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	1791	1593	1791	1593	0.00
27/02/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	300	368	300	368	0.00
27/02/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	1427	1270	1427	1270	0.00
27/02/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	536	645	536	645	0.00
27/02/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	652	577	652	577	0.00
27/02/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	2161	2352	2161	2352	0.00
27/02/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	466	412	466	412	0.00
27/02/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	3176	3387	3176	3387	0.00
27/02/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	2329	2099	2329	2099	0.00
27/02/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	139	174	139	174	0.00
27/02/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1861	1657	1861	1657	0.00
27/02/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	271	332	271	332	0.00
27/02/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	1479	1315	1479	1315	0.00
27/02/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	488	590	488	590	0.00
27/02/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	1197	1069	1197	1069	0.00
27/02/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	807	944	807	944	0.00
27/02/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	805	712	805	712	0.00
27/02/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	1614	1787	1614	1787	0.00
27/02/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	565	501	565	501	0.00
27/02/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	2575	2776	2575	2776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	2008	1793	2008	1793	0.00
27/02/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	218	268	218	268	0.00
27/02/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	1593	1415	1593	1415	0.00
27/02/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	402	490	402	490	0.00
27/02/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	712	630	712	630	0.00
27/02/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	1921	2105	1921	2105	0.00
27/02/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	432	380	432	380	0.00
27/02/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	3441	3655	3441	3655	0.00
27/02/2009	\$ / R On 16-March-09	10.85	Call	Currency Future	74	54	74	54	0.00
27/02/2009	\$ / R On 16-March-09	10.85	Put	Currency Future	785	1005	785	1005	0.00
27/02/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	1933	1723	1933	1723	0.00
27/02/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	243	298	243	298	0.00
27/02/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	1533	1362	1533	1362	0.00
27/02/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	443	537	443	537	0.00
27/02/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	582	516	582	516	0.00
27/02/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	2491	2691	2491	2691	0.00
27/02/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	492	434	492	434	0.00
27/02/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	3001	3209	3001	3209	0.00
27/02/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	418	368	418	368	0.00
27/02/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	3528	3743	3528	3743	0.00
27/02/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	2086	1867	2086	1867	0.00
27/02/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	196	242	196	242	0.00
27/02/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	1657	1472	1657	1472	0.00
27/02/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	366	447	366	447	0.00
27/02/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	734	649	734	649	0.00
27/02/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	1843	2024	1843	2024	0.00
27/02/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	519	459	519	459	0.00
27/02/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	2829	3034	2829	3034	0.00
27/02/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	443	390	443	390	0.00
27/02/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	3352	3565	3352	3565	0.00
27/02/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	2166	1942	2166	1942	0.00
27/02/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	175	217	175	217	0.00
27/02/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	1376	1227	1376	1227	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	586	702	586	702	0.00
27/02/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	633	561	633	561	0.00
27/02/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	2243	2436	2243	2436	0.00
27/02/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	534	473	534	473	0.00
27/02/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	2744	2948	2744	2948	0.00
27/02/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	454	401	454	401	0.00
27/02/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	3264	3476	3264	3476	0.00
27/02/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	2047	1830	2047	1830	0.00
27/02/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	206	255	206	255	0.00
27/02/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	1625	1443	1625	1443	0.00
27/02/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	384	468	384	468	0.00
27/02/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	1305	1167	1305	1167	0.00
27/02/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	665	792	665	792	0.00
27/02/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	723	640	723	640	0.00
27/02/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	1882	2065	1882	2065	0.00
27/02/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	607	538	607	538	0.00
27/02/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	2366	2563	2366	2563	0.00
27/02/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	512	453	512	453	0.00
27/02/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	2872	3078	2872	3078	0.00
27/02/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	437	385	437	385	0.00
27/02/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	3397	3610	3397	3610	0.00
27/02/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	2499	2261	2499	2261	0.00
27/02/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	108	136	108	136	0.00
27/02/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	2008	1793	2008	1793	0.00
27/02/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	218	268	218	268	0.00
27/02/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	712	630	712	630	0.00
27/02/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	1921	2105	1921	2105	0.00
27/02/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	2585	2345	2585	2345	0.00
27/02/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	95	120	95	120	0.00
27/02/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	1657	1472	1657	1472	0.00
27/02/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	366	447	366	447	0.00
27/02/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	770	644	770	644	0.00
27/02/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	401	524	401	524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	2629	2388	2629	2388	0.00
27/02/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	89	113	89	113	0.00
27/02/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	2126	1904	2126	1904	0.00
27/02/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	185	229	185	229	0.00
27/02/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	1690	1501	1690	1501	0.00
27/02/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	349	426	349	426	0.00
27/02/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	1352	1207	1352	1207	0.00
27/02/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	612	732	612	732	0.00
27/02/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	901	797	901	797	0.00
27/02/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	1360	1522	1360	1522	0.00
27/02/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	745	659	745	659	0.00
27/02/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	1804	1984	1804	1984	0.00
27/02/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	624	553	624	553	0.00
27/02/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	2284	2478	2284	2478	0.00
27/02/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	527	466	527	466	0.00
27/02/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	2786	2991	2786	2991	0.00
27/02/2009	\$ / R On 16-March-09	9.55	Call	Currency Future	644	443	644	443	0.00
27/02/2009	\$ / R On 16-March-09	9.55	Put	Currency Future	55	94	55	94	0.00
27/02/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	940	788	940	788	0.00
27/02/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	271	368	271	368	0.00
27/02/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	821	686	821	686	0.00
27/02/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	351	466	351	466	0.00
27/02/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	2763	2518	2763	2518	0.00
27/02/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	72	93	72	93	0.00
27/02/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	1791	1593	1791	1593	0.00
27/02/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	300	368	300	368	0.00
27/02/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	652	577	652	577	0.00
27/02/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	2161	2352	2161	2352	0.00
27/02/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	1147	1006	1147	1006	0.00
27/02/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	483	599	483	599	0.00
27/02/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	1088	952	1088	952	0.00
27/02/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	524	646	524	646	0.00
27/02/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1726	1560	1726	1560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	614	709	614	709	0.00
27/02/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1626	1470	1626	1470	0.00
27/02/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	714	819	714	819	0.00
27/02/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1579	1427	1579	1427	0.00
27/02/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	767	877	767	877	0.00
27/02/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1533	1386	1533	1386	0.00
27/02/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	822	936	822	936	0.00
27/02/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1489	1347	1489	1347	0.00
27/02/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	878	997	878	997	0.00
27/02/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1447	1310	1447	1310	0.00
27/02/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	936	1059	936	1059	0.00
27/02/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	803	728	803	728	0.00
27/02/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	2491	2678	2491	2678	0.00
27/02/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	2718	2474	2718	2474	0.00
27/02/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	78	99	78	99	0.00
27/02/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	2206	1981	2206	1981	0.00
27/02/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	165	206	165	206	0.00
27/02/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	1757	1562	1757	1562	0.00
27/02/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	316	387	316	387	0.00
27/02/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	1401	1248	1401	1248	0.00
27/02/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	561	673	561	673	0.00
27/02/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	931	824	931	824	0.00
27/02/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	1291	1449	1291	1449	0.00
27/02/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	768	680	768	680	0.00
27/02/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	1727	1905	1727	1905	0.00
27/02/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	642	569	642	569	0.00
27/02/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	2202	2394	2202	2394	0.00
27/02/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	473	417	473	417	0.00
27/02/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	3132	3342	3132	3342	0.00
27/02/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1862	1683	1862	1683	0.00
27/02/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	500	583	500	583	0.00
27/02/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1021	926	1021	926	0.00
27/02/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1759	1925	1759	1925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	602	546	602	546	0.00
27/02/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3440	3646	3440	3646	0.00
27/02/2009	\$ / R On 16-March-09	9.25	Call	Currency Future	913	682	913	682	0.00
27/02/2009	\$ / R On 16-March-09	9.25	Put	Currency Future	24	33	24	33	0.00
27/02/2009	\$ / R On 16-March-09	9.45	Call	Currency Future	734	516	734	516	0.00
27/02/2009	\$ / R On 16-March-09	9.45	Put	Currency Future	45	68	45	68	0.00
27/02/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	2945	2696	2945	2696	0.00
27/02/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	55	71	55	71	0.00
27/02/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	2413	2179	2413	2179	0.00
27/02/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	123	154	123	154	0.00
27/02/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	831	735	831	735	0.00
27/02/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	1540	1710	1540	1710	0.00
27/02/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	1271	1118	1271	1118	0.00
27/02/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	407	512	407	512	0.00
27/02/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	1208	1061	1208	1061	0.00
27/02/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	444	554	444	554	0.00
27/02/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	1147	1006	1147	1006	0.00
27/02/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	483	599	483	599	0.00
27/02/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	882	766	882	766	0.00
27/02/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	818	959	818	959	0.00
27/02/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	1949	1763	1949	1763	0.00
27/02/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	437	512	437	512	0.00
27/02/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1256	1138	1256	1138	0.00
27/02/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1245	1387	1245	1387	0.00
27/02/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	632	574	632	574	0.00
27/02/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3321	3523	3321	3523	0.00
27/02/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	1303	1148	1303	1148	0.00
27/02/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	389	491	389	491	0.00
27/02/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	1239	1089	1239	1089	0.00
27/02/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	425	533	425	533	0.00
27/02/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	1177	1033	1177	1033	0.00
27/02/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	463	577	463	577	0.00
27/02/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	1022	892	1022	892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	608	736	608	736	0.00
27/02/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	902	783	902	783	0.00
27/02/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	788	926	788	926	0.00
27/02/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	2010	1819	2010	1819	0.00
27/02/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	398	468	398	468	0.00
27/02/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	653	593	653	593	0.00
27/02/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3241	3443	3241	3443	0.00
27/02/2009	\$ / R On 16-March-09	9.15	Call	Currency Future	1006	771	1006	771	0.00
27/02/2009	\$ / R On 16-March-09	9.15	Put	Currency Future	17	22	17	22	0.00
27/02/2009	\$ / R On 16-March-09	9.35	Call	Currency Future	823	596	823	596	0.00
27/02/2009	\$ / R On 16-March-09	9.35	Put	Currency Future	34	48	34	48	0.00
27/02/2009	\$ / R On 12-June-09	9.35	Call	Currency Future	1151	979	1151	979	0.00
27/02/2009	\$ / R On 12-June-09	9.35	Put	Currency Future	182	259	182	259	0.00
27/02/2009	\$ / R On 12-June-09	9.45	Call	Currency Future	1078	912	1078	912	0.00
27/02/2009	\$ / R On 12-June-09	9.45	Put	Currency Future	209	292	209	292	0.00
27/02/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	1008	849	1008	849	0.00
27/02/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	238	329	238	329	0.00
27/02/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	2991	2741	2991	2741	0.00
27/02/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	51	66	51	66	0.00
27/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2456	2220	2456	2220	0.00
27/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	115	145	115	145	0.00
27/02/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	1970	1757	1970	1757	0.00
27/02/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	229	282	229	282	0.00
27/02/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	1562	1387	1562	1387	0.00
27/02/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	421	512	421	512	0.00
27/02/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	844	747	844	747	0.00
27/02/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	1504	1672	1504	1672	0.00
27/02/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	701	621	701	621	0.00
27/02/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	1961	2146	1961	2146	0.00
27/02/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	1336	1178	1336	1178	0.00
27/02/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	372	471	372	471	0.00
27/02/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	1208	1061	1208	1061	0.00
27/02/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	444	554	444	554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	2041	1847	2041	1847	0.00
27/02/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	379	447	379	447	0.00
27/02/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1171	1061	1171	1061	0.00
27/02/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1409	1560	1409	1560	0.00
27/02/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	664	603	664	603	0.00
27/02/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3202	3402	3202	3402	0.00
27/02/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	3038	2786	3038	2786	0.00
27/02/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	47	61	47	61	0.00
27/02/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	2105	1906	2105	1906	0.00
27/02/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	343	406	343	406	0.00
27/02/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	678	616	678	616	0.00
27/02/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3116	3315	3116	3315	0.00
27/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2674	2431	2674	2431	0.00
27/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	83	106	83	106	0.00
27/02/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	1723	1531	1723	1531	0.00
27/02/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	332	406	332	406	0.00
27/02/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	1001	873	1001	873	0.00
27/02/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	637	767	637	767	0.00
27/02/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	776	674	776	674	0.00
27/02/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	1012	1168	1012	1168	0.00
27/02/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	2371	2139	2371	2139	0.00
27/02/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	131	164	131	164	0.00
27/02/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	1897	1690	1897	1690	0.00
27/02/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	256	315	256	315	0.00
27/02/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	1506	1338	1506	1338	0.00
27/02/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	465	563	465	563	0.00
27/02/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	1218	1088	1218	1088	0.00
27/02/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	777	913	777	913	0.00
27/02/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	818	723	818	723	0.00
27/02/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	1577	1748	1577	1748	0.00
27/02/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	681	603	681	603	0.00
27/02/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	2040	2228	2040	2228	0.00
27/02/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	574	508	574	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	2533	2733	2533	2733	0.00
27/02/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	410	361	410	361	0.00
27/02/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	3570	3786	3570	3786	0.00
27/02/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	744	647	744	647	0.00
27/02/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	1080	1240	1080	1240	0.00
27/02/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	714	621	714	621	0.00
27/02/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	1150	1314	1150	1314	0.00
27/02/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	677	587	677	587	0.00
27/02/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	1213	1381	1213	1381	0.00
27/02/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	956	867	956	867	0.00
27/02/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1944	2116	1944	2116	0.00
27/02/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	555	503	555	503	0.00
27/02/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3643	3853	3643	3853	0.00
27/02/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	1933	1723	1933	1723	0.00
27/02/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	243	298	243	298	0.00
27/02/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	691	612	691	612	0.00
27/02/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	2000	2187	2000	2187	0.00
27/02/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	981	854	981	854	0.00
27/02/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	667	798	667	798	0.00
27/02/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	695	604	695	604	0.00
27/02/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	1181	1348	1181	1348	0.00
27/02/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1752	1584	1752	1584	0.00
27/02/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	590	683	590	683	0.00
27/02/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	994	901	994	901	0.00
27/02/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1833	2001	1833	2001	0.00
27/02/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	969	878	969	878	0.00
27/02/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1907	2077	1907	2077	0.00
27/02/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	564	512	564	512	0.00
27/02/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3602	3811	3602	3811	0.00
27/02/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	387	340	387	340	0.00
27/02/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	3697	3915	3697	3915	0.00
27/02/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	659	571	659	571	0.00
27/02/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	1245	1415	1245	1415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	624	540	624	540	0.00
27/02/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	1310	1484	1310	1484	0.00
27/02/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1626	1470	1626	1470	0.00
27/02/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	714	819	714	819	0.00
27/02/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	956	867	956	867	0.00
27/02/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1944	2116	1944	2116	0.00
27/02/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	932	845	932	845	0.00
27/02/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	2020	2194	2020	2194	0.00
27/02/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	908	823	908	823	0.00
27/02/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	2096	2273	2096	2273	0.00
27/02/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	519	471	519	471	0.00
27/02/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3808	4020	3808	4020	0.00
27/02/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	402	354	402	354	0.00
27/02/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	3612	3829	3612	3829	0.00
27/02/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1700	1537	1700	1537	0.00
27/02/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	639	736	639	736	0.00
27/02/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1108	1004	1108	1004	0.00
27/02/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1546	1704	1546	1704	0.00
27/02/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	969	878	969	878	0.00
27/02/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1907	2077	1907	2077	0.00
27/02/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	944	855	944	855	0.00
27/02/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1982	2155	1982	2155	0.00
27/02/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	546	495	546	495	0.00
27/02/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3684	3894	3684	3894	0.00
27/02/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	1970	1757	1970	1757	0.00
27/02/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	229	282	229	282	0.00
27/02/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	701	621	701	621	0.00
27/02/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	1961	2146	1961	2146	0.00
27/02/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	591	524	591	524	0.00
27/02/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	2450	2649	2450	2649	0.00
27/02/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	426	375	426	375	0.00
27/02/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	3486	3700	3486	3700	0.00
27/02/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	744	647	744	647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	1080	1240	1080	1240	0.00
27/02/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1806	1632	1806	1632	0.00
27/02/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	544	632	544	632	0.00
27/02/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	583	529	583	529	0.00
27/02/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3521	3728	3521	3728	0.00
27/02/2009	\$ / R On 16-March-09	9.65	Call	Currency Future	557	376	557	376	0.00
27/02/2009	\$ / R On 16-March-09	9.65	Put	Currency Future	68	127	68	127	0.00
27/02/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	372	327	372	327	0.00
27/02/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	3782	4002	3782	4002	0.00
27/02/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	659	571	659	571	0.00
27/02/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	1245	1415	1245	1415	0.00
27/02/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	590	510	590	510	0.00
27/02/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	1376	1554	1376	1554	0.00
27/02/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	2542	2303	2542	2303	0.00
27/02/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	101	128	101	128	0.00
27/02/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	2413	2179	2413	2179	0.00
27/02/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	123	154	123	154	0.00
27/02/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	2499	2261	2499	2261	0.00
27/02/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	108	136	108	136	0.00
27/02/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	714	621	714	621	0.00
27/02/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	1150	1314	1150	1314	0.00
27/02/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	641	556	641	556	0.00
27/02/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	1277	1449	1277	1449	0.00
27/02/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	1919	1736	1919	1736	0.00
27/02/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	458	535	458	535	0.00
27/02/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	1979	1791	1979	1791	0.00
27/02/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	417	490	417	490	0.00
27/02/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	643	583	643	583	0.00
27/02/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3281	3483	3281	3483	0.00
27/02/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	2945	2696	2945	2696	0.00
27/02/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	55	71	55	71	0.00
27/02/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	2321	2112	2321	2112	0.00
27/02/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	260	311	260	311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1387	1256	1387	1256	0.00
27/02/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1025	1156	1025	1156	0.00
27/02/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	693	629	693	629	0.00
27/02/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3031	3228	3031	3228	0.00
27/02/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	1022	892	1022	892	0.00
27/02/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	608	736	608	736	0.00
27/02/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	2208	2003	2208	2003	0.00
27/02/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	296	352	296	352	0.00
27/02/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1330	1205	1330	1205	0.00
27/02/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1118	1254	1118	1254	0.00
27/02/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1187	1076	1187	1076	0.00
27/02/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1376	1525	1376	1525	0.00
27/02/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1155	1046	1155	1046	0.00
27/02/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1443	1596	1443	1596	0.00
27/02/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	671	609	671	609	0.00
27/02/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3159	3359	3159	3359	0.00
27/02/2009	\$ / R On 16-March-09	11.60	Call	Currency Future	25	22	25	22	0.00
27/02/2009	\$ / R On 16-March-09	11.60	Put	Currency Future	1486	1723	1486	1723	0.00
27/02/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1239	1122	1239	1122	0.00
27/02/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1277	1421	1277	1421	0.00
27/02/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1078	977	1078	977	0.00
27/02/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1616	1777	1616	1777	0.00
27/02/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	622	565	622	565	0.00
27/02/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3360	3564	3360	3564	0.00
27/02/2009	\$ / R On 16-March-09	11.35	Call	Currency Future	38	31	38	31	0.00
27/02/2009	\$ / R On 16-March-09	11.35	Put	Currency Future	1249	1482	1249	1482	0.00
27/02/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	2283	2075	2283	2075	0.00
27/02/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	271	324	271	324	0.00
27/02/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1368	1239	1368	1239	0.00
27/02/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1056	1189	1056	1189	0.00
27/02/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1330	1205	1330	1205	0.00
27/02/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1118	1254	1118	1254	0.00
27/02/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	685	622	685	622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	3074	3272	3074	3272	0.00
27/02/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	2629	2388	2629	2388	0.00
27/02/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	89	113	89	113	0.00
27/02/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	2170	1968	2170	1968	0.00
27/02/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	309	367	309	367	0.00
27/02/2009	£ / R On 16-March-09			Currency Future	14.3800	14.1777	14.3754	14.1777	13,714.00
27/02/2009	£ / R On 12-June-09			Currency Future	14.6300	14.4229	14.6294	14.4229	619.00
27/02/2009	£ / R On 14-September-09			Currency Future	14.8400	14.6197	14.8388	14.6197	28.00
27/02/2009	£ / R On 16-March-09	14.20	Call	Currency Future	390	282	390	282	0.00
27/02/2009	£ / R On 16-March-09	14.20	Put	Currency Future	215	304	215	304	0.00
27/02/2009	£ / R On 12-June-09	14.40	Call	Currency Future	887	791	887	791	0.00
27/02/2009	£ / R On 12-June-09	14.40	Put	Currency Future	658	768	658	768	0.00
27/02/2009	£ / R On 14-September-09	14.60	Call	Currency Future	1233	1133	1233	1133	0.00
27/02/2009	£ / R On 14-September-09	14.60	Put	Currency Future	994	1113	994	1113	0.00
27/02/2009	£ / R On 16-March-09	14.35	Call	Currency Future	313	229	313	229	0.00
27/02/2009	£ / R On 16-March-09	14.35	Put	Currency Future	287	402	287	402	0.00
27/02/2009	£ / R On 12-June-09	14.55	Call	Currency Future	828	735	828	735	0.00
27/02/2009	£ / R On 12-June-09	14.55	Put	Currency Future	749	862	749	862	0.00
27/02/2009	£ / R On 14-September-09	14.75	Call	Currency Future	1173	1078	1173	1078	0.00
27/02/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1084	1208	1084	1208	0.00
27/02/2009	£ / R On 16-March-09	14.45	Call	Currency Future	274	200	274	200	0.00
27/02/2009	£ / R On 16-March-09	14.45	Put	Currency Future	348	472	348	472	0.00
27/02/2009	£ / R On 12-June-09	14.70	Call	Currency Future	771	684	771	684	0.00
27/02/2009	£ / R On 12-June-09	14.70	Put	Currency Future	841	961	841	961	0.00
27/02/2009	£ / R On 14-September-09	14.85	Call	Currency Future	1135	1043	1135	1043	0.00
27/02/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1146	1274	1146	1274	0.00
27/02/2009	£ / R On 16-March-09	14.65	Call	Currency Future	209	150	209	150	0.00
27/02/2009	£ / R On 16-March-09	14.65	Put	Currency Future	483	623	483	623	0.00
27/02/2009	£ / R On 12-June-09	14.90	Call	Currency Future	701	623	701	623	0.00
27/02/2009	£ / R On 12-June-09	14.90	Put	Currency Future	972	1100	972	1100	0.00
27/02/2009	£ / R On 14-September-09	15.10	Call	Currency Future	1046	963	1046	963	0.00
27/02/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1308	1443	1308	1443	0.00
27/02/2009	£ / R On 16-March-09	14.60	Call	Currency Future	223	161	223	161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 16-March-09	14.60	Put	Currency Future	448	584	448	584	0.00
27/02/2009	£ / R On 12-June-09	14.80	Call	Currency Future	735	653	735	653	0.00
27/02/2009	£ / R On 12-June-09	14.80	Put	Currency Future	906	1030	906	1030	0.00
27/02/2009	£ / R On 14-September-09	15.00	Call	Currency Future	1081	994	1081	994	0.00
27/02/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1242	1374	1242	1374	0.00
27/02/2009	£ / R On 16-March-09	14.50	Call	Currency Future	256	186	256	186	0.00
27/02/2009	£ / R On 16-March-09	14.50	Put	Currency Future	380	509	380	509	0.00
27/02/2009	£ / R On 14-September-09	14.90	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 16-March-09	14.65	Call	Currency Future	209	150	209	150	0.00
27/02/2009	£ / R On 16-March-09	14.65	Put	Currency Future	483	623	483	623	0.00
27/02/2009	£ / R On 12-June-09	14.85	Call	Currency Future	718	638	718	638	0.00
27/02/2009	£ / R On 12-June-09	14.85	Put	Currency Future	939	1065	939	1065	0.00
27/02/2009	£ / R On 14-September-09	15.05	Call	Currency Future	1063	978	1063	978	0.00
27/02/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1275	1409	1275	1409	0.00
27/02/2009	£ / R On 16-March-09	14.70	Call	Currency Future	195	140	195	140	0.00
27/02/2009	£ / R On 16-March-09	14.70	Put	Currency Future	520	662	520	662	0.00
27/02/2009	£ / R On 12-June-09	14.95	Call	Currency Future	685	609	685	609	0.00
27/02/2009	£ / R On 12-June-09	14.95	Put	Currency Future	1006	1136	1006	1136	0.00
27/02/2009	£ / R On 14-September-09	15.15	Call	Currency Future	1030	948	1030	948	0.00
27/02/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1341	1478	1341	1478	0.00
27/02/2009	£ / R On 12-June-09	14.65	Call	Currency Future	789	700	789	700	0.00
27/02/2009	£ / R On 12-June-09	14.65	Put	Currency Future	810	928	810	928	0.00
27/02/2009	£ / R On 16-March-09	14.60	Call	Currency Future	223	161	223	161	0.00
27/02/2009	£ / R On 16-March-09	14.60	Put	Currency Future	448	584	448	584	0.00
27/02/2009	£ / R On 12-June-09	14.75	Call	Currency Future	753	668	753	668	0.00
27/02/2009	£ / R On 12-June-09	14.75	Put	Currency Future	873	995	873	995	0.00
27/02/2009	£ / R On 14-September-09	14.95	Call	Currency Future	1098	1010	1098	1010	0.00
27/02/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1210	1340	1210	1340	0.00
27/02/2009	£ / R On 16-March-09	14.30	Call	Currency Future	334	246	334	246	0.00
27/02/2009	£ / R On 16-March-09	14.30	Put	Currency Future	259	368	259	368	0.00
27/02/2009	£ / R On 16-March-09	14.40	Call	Currency Future	293	214	293	214	0.00
27/02/2009	£ / R On 16-March-09	14.40	Put	Currency Future	317	436	317	436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	14.60	Call	Currency Future	809	717	809	717	0.00
27/02/2009	£ / R On 12-June-09	14.60	Put	Currency Future	779	894	779	894	0.00
27/02/2009	£ / R On 14-September-09	14.80	Call	Currency Future	1153	1060	1153	1060	0.00
27/02/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1115	1241	1115	1241	0.00
27/02/2009	£ / R On 14-September-09	14.90	Call	Currency Future	1116	1027	1116	1027	0.00
27/02/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1177	1307	1177	1307	0.00
27/02/2009	£ / R On 16-March-09	14.75	Call	Currency Future	182	129	182	129	0.00
27/02/2009	£ / R On 16-March-09	14.75	Put	Currency Future	557	702	557	702	0.00
27/02/2009	£ / R On 12-June-09	15.05	Call	Currency Future	654	582	654	582	0.00
27/02/2009	£ / R On 12-June-09	15.05	Put	Currency Future	1075	1209	1075	1209	0.00
27/02/2009	£ / R On 14-September-09	15.30	Call	Currency Future	982	905	982	905	0.00
27/02/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1443	1585	1443	1585	0.00
27/02/2009	£ / R On 14-September-09	15.20	Call	Currency Future	1014	933	1014	933	0.00
27/02/2009	£ / R On 14-September-09	15.20	Put	Currency Future	1375	1514	1375	1514	0.00
27/02/2009	£ / R On 12-June-09	15.00	Call	Currency Future	670	595	670	595	0.00
27/02/2009	£ / R On 12-June-09	15.00	Put	Currency Future	1040	1172	1040	1172	0.00
27/02/2009	£ / R On 14-September-09	15.25	Call	Currency Future	998	919	998	919	0.00
27/02/2009	£ / R On 14-September-09	15.25	Put	Currency Future	1409	1549	1409	1549	0.00
27/02/2009	£ / R On 16-March-09	14.40	Call	Currency Future	293	214	293	214	0.00
27/02/2009	£ / R On 16-March-09	14.40	Put	Currency Future	317	436	317	436	0.00
27/02/2009	£ / R On 16-March-09	14.30	Call	Currency Future	334	246	334	246	0.00
27/02/2009	£ / R On 16-March-09	14.30	Put	Currency Future	259	368	259	368	0.00
27/02/2009	£ / R On 12-June-09	14.60	Call	Currency Future	809	717	809	717	0.00
27/02/2009	£ / R On 12-June-09	14.60	Put	Currency Future	779	894	779	894	0.00
27/02/2009	£ / R On 14-September-09	14.85	Call	Currency Future	1135	1043	1135	1043	0.00
27/02/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1146	1274	1146	1274	0.00
27/02/2009	£ / R On 12-June-09	14.50	Call	Currency Future	848	753	848	753	0.00
27/02/2009	£ / R On 12-June-09	14.50	Put	Currency Future	718	830	718	830	0.00
27/02/2009	£ / R On 14-September-09	14.70	Call	Currency Future	1192	1096	1192	1096	0.00
27/02/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1053	1176	1053	1176	0.00
27/02/2009	£ / R On 16-March-09	14.05	Call	Currency Future	483	355	483	355	0.00
27/02/2009	£ / R On 16-March-09	14.05	Put	Currency Future	158	228	158	228	0.00
27/02/2009	£ / R On 12-June-09	14.35	Call	Currency Future	913	815	913	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	14.35	Put	Currency Future	634	742	634	742	0.00
27/02/2009	£ / R On 16-March-09	14.15	Call	Currency Future	420	302	420	302	0.00
27/02/2009	£ / R On 16-March-09	14.15	Put	Currency Future	194	274	194	274	0.00
27/02/2009	£ / R On 12-June-09	14.45	Call	Currency Future	867	771	867	771	0.00
27/02/2009	£ / R On 12-June-09	14.45	Put	Currency Future	688	798	688	798	0.00
27/02/2009	£ / R On 16-March-09	14.55	Call	Currency Future	239	173	239	173	0.00
27/02/2009	£ / R On 16-March-09	14.55	Put	Currency Future	414	546	414	546	0.00
27/02/2009	£ / R On 16-March-09	14.85	Call	Currency Future	158	111	158	111	0.00
27/02/2009	£ / R On 16-March-09	14.85	Put	Currency Future	633	783	633	783	0.00
27/02/2009	£ / R On 12-June-09	15.10	Call	Currency Future	640	569	640	569	0.00
27/02/2009	£ / R On 12-June-09	15.10	Put	Currency Future	1110	1246	1110	1246	0.00
27/02/2009	£ / R On 14-September-09	15.35	Call	Currency Future	967	891	967	891	0.00
27/02/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1478	1621	1478	1621	0.00
27/02/2009	£ / R On 16-March-09	15.05	Call	Currency Future	126	93	126	93	0.00
27/02/2009	£ / R On 16-March-09	15.05	Put	Currency Future	800	966	800	966	0.00
27/02/2009	£ / R On 12-June-09	15.35	Call	Currency Future	572	509	572	509	0.00
27/02/2009	£ / R On 12-June-09	15.35	Put	Currency Future	1293	1437	1293	1437	0.00
27/02/2009	£ / R On 14-September-09	15.60	Call	Currency Future	895	826	895	826	0.00
27/02/2009	£ / R On 14-September-09	15.60	Put	Currency Future	1657	1806	1657	1806	0.00
27/02/2009	£ / R On 16-March-09	14.90	Call	Currency Future	147	103	147	103	0.00
27/02/2009	£ / R On 16-March-09	14.90	Put	Currency Future	672	826	672	826	0.00
27/02/2009	£ / R On 12-June-09	15.15	Call	Currency Future	625	556	625	556	0.00
27/02/2009	£ / R On 12-June-09	15.15	Put	Currency Future	1146	1283	1146	1283	0.00
27/02/2009	£ / R On 14-September-09	15.45	Call	Currency Future	938	864	938	864	0.00
27/02/2009	£ / R On 14-September-09	15.45	Put	Currency Future	1549	1694	1549	1694	0.00
27/02/2009	£ / R On 16-March-09	15.10	Call	Currency Future	120	91	120	91	0.00
27/02/2009	£ / R On 16-March-09	15.10	Put	Currency Future	844	1013	844	1013	0.00
27/02/2009	£ / R On 12-June-09	15.35	Call	Currency Future	572	509	572	509	0.00
27/02/2009	£ / R On 12-June-09	15.35	Put	Currency Future	1293	1437	1293	1437	0.00
27/02/2009	£ / R On 14-September-09	15.65	Call	Currency Future	882	813	882	813	0.00
27/02/2009	£ / R On 14-September-09	15.65	Put	Currency Future	1693	1844	1693	1844	0.00
27/02/2009	£ / R On 16-March-09	14.80	Call	Currency Future	170	120	170	120	0.00
27/02/2009	£ / R On 16-March-09	14.80	Put	Currency Future	595	742	595	742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	15.05	Call	Currency Future	654	582	654	582	0.00
27/02/2009	£ / R On 12-June-09	15.05	Put	Currency Future	1075	1209	1075	1209	0.00
27/02/2009	£ / R On 14-September-09	15.35	Call	Currency Future	967	891	967	891	0.00
27/02/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1478	1621	1478	1621	0.00
27/02/2009	£ / R On 16-March-09	15.15	Call	Currency Future	114	88	114	88	0.00
27/02/2009	£ / R On 16-March-09	15.15	Put	Currency Future	888	1060	888	1060	0.00
27/02/2009	£ / R On 12-June-09	15.45	Call	Currency Future	548	488	548	488	0.00
27/02/2009	£ / R On 12-June-09	15.45	Put	Currency Future	1368	1515	1368	1515	0.00
27/02/2009	£ / R On 14-September-09	15.70	Call	Currency Future	869	801	869	801	0.00
27/02/2009	£ / R On 14-September-09	15.70	Put	Currency Future	1730	1882	1730	1882	0.00
27/02/2009	£ / R On 16-March-09	15.00	Call	Currency Future	132	96	132	96	0.00
27/02/2009	£ / R On 16-March-09	15.00	Put	Currency Future	757	919	757	919	0.00
27/02/2009	£ / R On 12-June-09	15.25	Call	Currency Future	598	532	598	532	0.00
27/02/2009	£ / R On 12-June-09	15.25	Put	Currency Future	1219	1359	1219	1359	0.00
27/02/2009	£ / R On 14-September-09	15.50	Call	Currency Future	923	851	923	851	0.00
27/02/2009	£ / R On 14-September-09	15.50	Put	Currency Future	1584	1731	1584	1731	0.00
27/02/2009	£ / R On 16-March-09	13.90	Call	Currency Future	588	446	588	446	0.00
27/02/2009	£ / R On 16-March-09	13.90	Put	Currency Future	113	168	113	168	0.00
27/02/2009	£ / R On 12-June-09	14.15	Call	Currency Future	1024	916	1024	916	0.00
27/02/2009	£ / R On 12-June-09	14.15	Put	Currency Future	545	643	545	643	0.00
27/02/2009	£ / R On 14-September-09	14.40	Call	Currency Future	1335	1228	1335	1228	0.00
27/02/2009	£ / R On 14-September-09	14.40	Put	Currency Future	896	1009	896	1009	0.00
27/02/2009	£ / R On 12-June-09	14.20	Call	Currency Future	996	890	996	890	0.00
27/02/2009	£ / R On 12-June-09	14.20	Put	Currency Future	566	667	566	667	0.00
27/02/2009	£ / R On 14-September-09	14.45	Call	Currency Future	1309	1204	1309	1204	0.00
27/02/2009	£ / R On 14-September-09	14.45	Put	Currency Future	920	1034	920	1034	0.00
27/02/2009	£ / R On 16-March-09	13.85	Call	Currency Future	626	478	626	478	0.00
27/02/2009	£ / R On 16-March-09	13.85	Put	Currency Future	100	151	100	151	0.00
27/02/2009	£ / R On 12-June-09	14.10	Call	Currency Future	1053	943	1053	943	0.00
27/02/2009	£ / R On 12-June-09	14.10	Put	Currency Future	523	620	523	620	0.00
27/02/2009	£ / R On 14-September-09	14.35	Call	Currency Future	1361	1253	1361	1253	0.00
27/02/2009	£ / R On 14-September-09	14.35	Put	Currency Future	873	983	873	983	0.00
27/02/2009	£ / R On 16-March-09	14.10	Call	Currency Future	451	328	451	328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 16-March-09	14.10	Put	Currency Future	176	250	176	250	0.00
27/02/2009	£ / R On 16-March-09	14.55	Call	Currency Future	239	173	239	173	0.00
27/02/2009	£ / R On 16-March-09	14.55	Put	Currency Future	414	546	414	546	0.00
27/02/2009	£ / R On 12-June-09	14.85	Call	Currency Future	718	638	718	638	0.00
27/02/2009	£ / R On 12-June-09	14.85	Put	Currency Future	939	1065	939	1065	0.00
27/02/2009	£ / R On 16-March-09	14.95	Call	Currency Future	140	100	140	100	0.00
27/02/2009	£ / R On 16-March-09	14.95	Put	Currency Future	714	872	714	872	0.00
27/02/2009	£ / R On 12-June-09	15.20	Call	Currency Future	612	544	612	544	0.00
27/02/2009	£ / R On 12-June-09	15.20	Put	Currency Future	1182	1321	1182	1321	0.00
27/02/2009	£ / R On 14-September-09	15.80	Call	Currency Future	834	769	834	769	0.00
27/02/2009	£ / R On 14-September-09	15.80	Put	Currency Future	1795	1949	1795	1949	0.00
27/02/2009	£ / R On 16-March-09	15.30	Call	Currency Future	99	81	99	81	0.00
27/02/2009	£ / R On 16-March-09	15.30	Put	Currency Future	1023	1204	1023	1204	0.00
27/02/2009	£ / R On 12-June-09	15.55	Call	Currency Future	520	463	520	463	0.00
27/02/2009	£ / R On 12-June-09	15.55	Put	Currency Future	1441	1590	1441	1590	0.00
27/02/2009	£ / R On 16-March-09	15.65	Call	Currency Future	58	51	58	51	0.00
27/02/2009	£ / R On 16-March-09	15.65	Put	Currency Future	1333	1523	1333	1523	0.00
27/02/2009	£ / R On 12-June-09	15.90	Call	Currency Future	419	372	419	372	0.00
27/02/2009	£ / R On 12-June-09	15.90	Put	Currency Future	1689	1849	1689	1849	0.00
27/02/2009	£ / R On 16-March-09	15.85	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	15.85	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 12-June-09	16.15	Call	Currency Future	356	316	356	316	0.00
27/02/2009	£ / R On 12-June-09	16.15	Put	Currency Future	1877	2043	1877	2043	0.00
27/02/2009	£ / R On 16-March-09	15.60	Call	Currency Future	64	56	64	56	0.00
27/02/2009	£ / R On 16-March-09	15.60	Put	Currency Future	1288	1478	1288	1478	0.00
27/02/2009	£ / R On 12-June-09	15.85	Call	Currency Future	432	384	432	384	0.00
27/02/2009	£ / R On 12-June-09	15.85	Put	Currency Future	1653	1811	1653	1811	0.00
27/02/2009	£ / R On 16-March-09	15.35	Call	Currency Future	94	80	94	80	0.00
27/02/2009	£ / R On 16-March-09	15.35	Put	Currency Future	1069	1252	1069	1252	0.00
27/02/2009	£ / R On 12-June-09	15.65	Call	Currency Future	489	435	489	435	0.00
27/02/2009	£ / R On 12-June-09	15.65	Put	Currency Future	1510	1662	1510	1662	0.00
27/02/2009	£ / R On 16-March-09	15.40	Call	Currency Future	90	78	90	78	0.00
27/02/2009	£ / R On 16-March-09	15.40	Put	Currency Future	1115	1300	1115	1300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	15.70	Call	Currency Future	474	422	474	422	0.00
27/02/2009	£ / R On 12-June-09	15.70	Put	Currency Future	1545	1699	1545	1699	0.00
27/02/2009	£ / R On 16-March-09	15.35	Call	Currency Future	94	80	94	80	0.00
27/02/2009	£ / R On 16-March-09	15.35	Put	Currency Future	1069	1252	1069	1252	0.00
27/02/2009	£ / R On 12-June-09	15.60	Call	Currency Future	504	449	504	449	0.00
27/02/2009	£ / R On 12-June-09	15.60	Put	Currency Future	1475	1626	1475	1626	0.00
27/02/2009	£ / R On 16-March-09	15.50	Call	Currency Future	76	66	76	66	0.00
27/02/2009	£ / R On 16-March-09	15.50	Put	Currency Future	1201	1388	1201	1388	0.00
27/02/2009	£ / R On 12-June-09	15.75	Call	Currency Future	460	409	460	409	0.00
27/02/2009	£ / R On 12-June-09	15.75	Put	Currency Future	1580	1736	1580	1736	0.00
27/02/2009	£ / R On 16-March-09	15.30	Call	Currency Future	99	81	99	81	0.00
27/02/2009	£ / R On 16-March-09	15.30	Put	Currency Future	1023	1204	1023	1204	0.00
27/02/2009	£ / R On 12-June-09	15.60	Call	Currency Future	504	449	504	449	0.00
27/02/2009	£ / R On 12-June-09	15.60	Put	Currency Future	1475	1626	1475	1626	0.00
27/02/2009	£ / R On 16-March-09	15.55	Call	Currency Future	70	61	70	61	0.00
27/02/2009	£ / R On 16-March-09	15.55	Put	Currency Future	1244	1433	1244	1433	0.00
27/02/2009	£ / R On 16-March-09	16.05	Call	Currency Future	27	24	27	24	0.00
27/02/2009	£ / R On 16-March-09	16.05	Put	Currency Future	1701	1897	1701	1897	0.00
27/02/2009	£ / R On 12-June-09	16.35	Call	Currency Future	312	276	312	276	0.00
27/02/2009	£ / R On 12-June-09	16.35	Put	Currency Future	2033	2203	2033	2203	0.00
27/02/2009	£ / R On 16-March-09	15.70	Call	Currency Future	53	47	53	47	0.00
27/02/2009	£ / R On 16-March-09	15.70	Put	Currency Future	1378	1569	1378	1569	0.00
27/02/2009	£ / R On 12-June-09	16.00	Call	Currency Future	393	348	393	348	0.00
27/02/2009	£ / R On 12-June-09	16.00	Put	Currency Future	1763	1925	1763	1925	0.00
27/02/2009	£ / R On 16-March-09	15.60	Call	Currency Future	64	56	64	56	0.00
27/02/2009	£ / R On 16-March-09	15.60	Put	Currency Future	1288	1478	1288	1478	0.00
27/02/2009	£ / R On 16-March-09	15.80	Call	Currency Future	44	39	44	39	0.00
27/02/2009	£ / R On 16-March-09	15.80	Put	Currency Future	1468	1661	1468	1661	0.00
27/02/2009	£ / R On 12-June-09	16.10	Call	Currency Future	368	326	368	326	0.00
27/02/2009	£ / R On 12-June-09	16.10	Put	Currency Future	1839	2003	1839	2003	0.00
27/02/2009	£ / R On 16-March-09	16.20	Call	Currency Future	20	18	20	18	0.00
27/02/2009	£ / R On 16-March-09	16.20	Put	Currency Future	1844	2040	1844	2040	0.00
27/02/2009	£ / R On 12-June-09	16.50	Call	Currency Future	282	250	282	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	16.50	Put	Currency Future	2153	2327	2153	2327	0.00
27/02/2009	£ / R On 16-March-09	16.15	Call	Currency Future	22	20	22	20	0.00
27/02/2009	£ / R On 16-March-09	16.15	Put	Currency Future	1796	1992	1796	1992	0.00
27/02/2009	£ / R On 16-March-09	15.90	Call	Currency Future	36	32	36	32	0.00
27/02/2009	£ / R On 16-March-09	15.90	Put	Currency Future	1561	1755	1561	1755	0.00
27/02/2009	£ / R On 12-June-09	16.20	Call	Currency Future	345	305	345	305	0.00
27/02/2009	£ / R On 12-June-09	16.20	Put	Currency Future	1916	2083	1916	2083	0.00
27/02/2009	£ / R On 16-March-09	16.05	Call	Currency Future	27	24	27	24	0.00
27/02/2009	£ / R On 16-March-09	16.05	Put	Currency Future	1701	1897	1701	1897	0.00
27/02/2009	£ / R On 12-June-09	16.40	Call	Currency Future	302	267	302	267	0.00
27/02/2009	£ / R On 12-June-09	16.40	Put	Currency Future	2073	2244	2073	2244	0.00
27/02/2009	£ / R On 16-March-09	16.30	Call	Currency Future	16	15	16	15	0.00
27/02/2009	£ / R On 16-March-09	16.30	Put	Currency Future	1940	2137	1940	2137	0.00
27/02/2009	£ / R On 12-June-09	16.60	Call	Currency Future	264	233	264	233	0.00
27/02/2009	£ / R On 12-June-09	16.60	Put	Currency Future	2234	2410	2234	2410	0.00
27/02/2009	£ / R On 16-March-09	16.40	Call	Currency Future	13	12	13	12	0.00
27/02/2009	£ / R On 16-March-09	16.40	Put	Currency Future	2037	2234	2037	2234	0.00
27/02/2009	£ / R On 12-June-09	16.70	Call	Currency Future	246	217	246	217	0.00
27/02/2009	£ / R On 12-June-09	16.70	Put	Currency Future	2317	2494	2317	2494	0.00
27/02/2009	£ / R On 16-March-09	16.40	Call	Currency Future	13	12	13	12	0.00
27/02/2009	£ / R On 16-March-09	16.40	Put	Currency Future	2037	2234	2037	2234	0.00
27/02/2009	£ / R On 12-June-09	16.75	Call	Currency Future	238	210	238	210	0.00
27/02/2009	£ / R On 12-June-09	16.75	Put	Currency Future	2358	2537	2358	2537	0.00
27/02/2009	£ / R On 12-June-09	16.45	Call	Currency Future	292	258	292	258	0.00
27/02/2009	£ / R On 12-June-09	16.45	Put	Currency Future	2113	2285	2113	2285	0.00
27/02/2009	£ / R On 16-March-09	15.95	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 16-March-09	15.95	Put	Currency Future	1607	1802	1607	1802	0.00
27/02/2009	£ / R On 12-June-09	16.25	Call	Currency Future	334	295	334	295	0.00
27/02/2009	£ / R On 12-June-09	16.25	Put	Currency Future	1954	2123	1954	2123	0.00
27/02/2009	£ / R On 16-March-09	16.50	Call	Currency Future	10	10	10	10	0.00
27/02/2009	£ / R On 16-March-09	16.50	Put	Currency Future	2135	2332	2135	2332	0.00
27/02/2009	£ / R On 12-June-09	16.80	Call	Currency Future	230	203	230	203	0.00
27/02/2009	£ / R On 12-June-09	16.80	Put	Currency Future	2400	2580	2400	2580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 16-March-09	16.85	Call	Currency Future	4	5	4	5	0.00
27/02/2009	£ / R On 16-March-09	16.85	Put	Currency Future	2479	2677	2479	2677	0.00
27/02/2009	£ / R On 12-June-09	17.15	Call	Currency Future	179	158	179	158	0.00
27/02/2009	£ / R On 12-June-09	17.15	Put	Currency Future	2700	2885	2700	2885	0.00
27/02/2009	£ / R On 16-March-09	16.75	Call	Currency Future	6	6	6	6	0.00
27/02/2009	£ / R On 16-March-09	16.75	Put	Currency Future	2380	2578	2380	2578	0.00
27/02/2009	£ / R On 12-June-09	17.05	Call	Currency Future	193	170	193	170	0.00
27/02/2009	£ / R On 12-June-09	17.05	Put	Currency Future	2613	2797	2613	2797	0.00
27/02/2009	£ / R On 16-March-09	17.20	Call	Currency Future	2	2	2	2	0.00
27/02/2009	£ / R On 16-March-09	17.20	Put	Currency Future	2826	3024	2826	3024	0.00
27/02/2009	£ / R On 12-June-09	17.50	Call	Currency Future	139	122	139	122	0.00
27/02/2009	£ / R On 12-June-09	17.50	Put	Currency Future	3009	3199	3009	3199	0.00
27/02/2009	£ / R On 16-March-09	17.50	Call	Currency Future	1	1	1	1	0.00
27/02/2009	£ / R On 16-March-09	17.50	Put	Currency Future	3125	3323	3125	3323	0.00
27/02/2009	£ / R On 12-June-09	17.80	Call	Currency Future	110	97	110	97	0.00
27/02/2009	£ / R On 12-June-09	17.80	Put	Currency Future	3281	3474	3281	3474	0.00
27/02/2009	£ / R On 16-March-09	18.05	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.05	Put	Currency Future	3675	3873	3675	3873	0.00
27/02/2009	£ / R On 12-June-09	18.40	Call	Currency Future	69	61	69	61	0.00
27/02/2009	£ / R On 12-June-09	18.40	Put	Currency Future	3840	4038	3840	4038	0.00
27/02/2009	£ / R On 16-March-09	18.65	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.65	Put	Currency Future	4275	4472	4275	4472	0.00
27/02/2009	£ / R On 12-June-09	19.00	Call	Currency Future	42	37	42	37	0.00
27/02/2009	£ / R On 12-June-09	19.00	Put	Currency Future	4413	4614	4413	4614	0.00
27/02/2009	£ / R On 16-March-09	18.80	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.80	Put	Currency Future	4425	4622	4425	4622	0.00
27/02/2009	£ / R On 12-June-09	19.15	Call	Currency Future	37	33	37	33	0.00
27/02/2009	£ / R On 12-June-09	19.15	Put	Currency Future	4558	4760	4558	4760	0.00
27/02/2009	£ / R On 16-March-09	18.50	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.50	Put	Currency Future	4125	4322	4125	4322	0.00
27/02/2009	£ / R On 12-June-09	18.80	Call	Currency Future	50	44	50	44	0.00
27/02/2009	£ / R On 12-June-09	18.80	Put	Currency Future	4221	4421	4221	4421	0.00
27/02/2009	£ / R On 12-June-09	18.35	Call	Currency Future	72	63	72	63	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	18.35	Put	Currency Future	3793	3990	3793	3990	0.00
27/02/2009	£ / R On 16-March-09	17.95	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	17.95	Put	Currency Future	3575	3773	3575	3773	0.00
27/02/2009	£ / R On 12-June-09	18.25	Call	Currency Future	78	68	78	68	0.00
27/02/2009	£ / R On 12-June-09	18.25	Put	Currency Future	3698	3895	3698	3895	0.00
27/02/2009	£ / R On 16-March-09	18.45	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.45	Put	Currency Future	4075	4272	4075	4272	0.00
27/02/2009	£ / R On 12-June-09	18.75	Call	Currency Future	52	46	52	46	0.00
27/02/2009	£ / R On 12-June-09	18.75	Put	Currency Future	4173	4373	4173	4373	0.00
27/02/2009	£ / R On 16-March-09	16.95	Call	Currency Future	4	4	4	4	0.00
27/02/2009	£ / R On 16-March-09	16.95	Put	Currency Future	2578	2776	2578	2776	0.00
27/02/2009	£ / R On 12-June-09	17.25	Call	Currency Future	167	147	167	147	0.00
27/02/2009	£ / R On 12-June-09	17.25	Put	Currency Future	2787	2974	2787	2974	0.00
27/02/2009	£ / R On 16-March-09	16.10	Call	Currency Future	24	22	24	22	0.00
27/02/2009	£ / R On 16-March-09	16.10	Put	Currency Future	1749	1944	1749	1944	0.00
27/02/2009	£ / R On 16-March-09	16.60	Call	Currency Future	8	8	8	8	0.00
27/02/2009	£ / R On 16-March-09	16.60	Put	Currency Future	2233	2430	2233	2430	0.00
27/02/2009	£ / R On 16-March-09	16.00	Call	Currency Future	30	27	30	27	0.00
27/02/2009	£ / R On 16-March-09	16.00	Put	Currency Future	1654	1849	1654	1849	0.00
27/02/2009	£ / R On 12-June-09	16.30	Call	Currency Future	323	286	323	286	0.00
27/02/2009	£ / R On 12-June-09	16.30	Put	Currency Future	1993	2163	1993	2163	0.00
27/02/2009	£ / R On 16-March-09	15.40	Call	Currency Future	90	78	90	78	0.00
27/02/2009	£ / R On 16-March-09	15.40	Put	Currency Future	1115	1300	1115	1300	0.00
27/02/2009	£ / R On 16-March-09	15.20	Call	Currency Future	108	86	108	86	0.00
27/02/2009	£ / R On 16-March-09	15.20	Put	Currency Future	933	1108	933	1108	0.00
27/02/2009	£ / R On 16-March-09	15.45	Call	Currency Future	83	72	83	72	0.00
27/02/2009	£ / R On 16-March-09	15.45	Put	Currency Future	1158	1344	1158	1344	0.00
27/02/2009	£ / R On 12-June-09	15.80	Call	Currency Future	446	396	446	396	0.00
27/02/2009	£ / R On 12-June-09	15.80	Put	Currency Future	1616	1773	1616	1773	0.00
27/02/2009	£ / R On 16-March-09	14.80	Call	Currency Future	170	120	170	120	0.00
27/02/2009	£ / R On 16-March-09	14.80	Put	Currency Future	595	742	595	742	0.00
27/02/2009	£ / R On 16-March-09	14.90	Call	Currency Future	147	103	147	103	0.00
27/02/2009	£ / R On 16-March-09	14.90	Put	Currency Future	672	826	672	826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	14.90	Call	Currency Future	701	623	701	623	0.00
27/02/2009	£ / R On 12-June-09	14.90	Put	Currency Future	972	1100	972	1100	0.00
27/02/2009	£ / R On 12-June-09	15.10	Call	Currency Future	640	569	640	569	0.00
27/02/2009	£ / R On 12-June-09	15.10	Put	Currency Future	1110	1246	1110	1246	0.00
27/02/2009	£ / R On 12-June-09	15.30	Call	Currency Future	585	521	585	521	0.00
27/02/2009	£ / R On 12-June-09	15.30	Put	Currency Future	1256	1398	1256	1398	0.00
27/02/2009	£ / R On 12-June-09	15.40	Call	Currency Future	560	499	560	499	0.00
27/02/2009	£ / R On 12-June-09	15.40	Put	Currency Future	1330	1476	1330	1476	0.00
27/02/2009	£ / R On 12-June-09	15.50	Call	Currency Future	536	478	536	478	0.00
27/02/2009	£ / R On 12-June-09	15.50	Put	Currency Future	1407	1555	1407	1555	0.00
27/02/2009	£ / R On 12-June-09	14.80	Call	Currency Future	735	653	735	653	0.00
27/02/2009	£ / R On 12-June-09	14.80	Put	Currency Future	906	1030	906	1030	0.00
27/02/2009	£ / R On 12-June-09	15.30	Call	Currency Future	585	521	585	521	0.00
27/02/2009	£ / R On 12-June-09	15.30	Put	Currency Future	1256	1398	1256	1398	0.00
27/02/2009	£ / R On 12-June-09	15.40	Call	Currency Future	560	499	560	499	0.00
27/02/2009	£ / R On 12-June-09	15.40	Put	Currency Future	1330	1476	1330	1476	0.00
27/02/2009	£ / R On 12-June-09	15.15	Call	Currency Future	625	556	625	556	0.00
27/02/2009	£ / R On 12-June-09	15.15	Put	Currency Future	1146	1283	1146	1283	0.00
27/02/2009	£ / R On 12-June-09	15.55	Call	Currency Future	520	463	520	463	0.00
27/02/2009	£ / R On 12-June-09	15.55	Put	Currency Future	1441	1590	1441	1590	0.00
27/02/2009	£ / R On 12-June-09	15.80	Call	Currency Future	446	396	446	396	0.00
27/02/2009	£ / R On 12-June-09	15.80	Put	Currency Future	1616	1773	1616	1773	0.00
27/02/2009	£ / R On 12-June-09	15.90	Call	Currency Future	419	372	419	372	0.00
27/02/2009	£ / R On 12-June-09	15.90	Put	Currency Future	1689	1849	1689	1849	0.00
27/02/2009	£ / R On 16-March-09	15.25	Call	Currency Future	103	83	103	83	0.00
27/02/2009	£ / R On 16-March-09	15.25	Put	Currency Future	978	1156	978	1156	0.00
27/02/2009	£ / R On 12-June-09	15.65	Call	Currency Future	489	435	489	435	0.00
27/02/2009	£ / R On 12-June-09	15.65	Put	Currency Future	1510	1662	1510	1662	0.00
27/02/2009	£ / R On 16-March-09	15.80	Call	Currency Future	44	39	44	39	0.00
27/02/2009	£ / R On 16-March-09	15.80	Put	Currency Future	1468	1661	1468	1661	0.00
27/02/2009	£ / R On 16-March-09	15.90	Call	Currency Future	36	32	36	32	0.00
27/02/2009	£ / R On 16-March-09	15.90	Put	Currency Future	1561	1755	1561	1755	0.00
27/02/2009	£ / R On 12-June-09	16.20	Call	Currency Future	345	305	345	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	16.20	Put	Currency Future	1916	2083	1916	2083	0.00
27/02/2009	£ / R On 16-March-09	15.05	Call	Currency Future	126	93	126	93	0.00
27/02/2009	£ / R On 16-March-09	15.05	Put	Currency Future	800	966	800	966	0.00
27/02/2009	£ / R On 16-March-09	15.15	Call	Currency Future	114	88	114	88	0.00
27/02/2009	£ / R On 16-March-09	15.15	Put	Currency Future	888	1060	888	1060	0.00
27/02/2009	£ / R On 16-March-09	15.55	Call	Currency Future	70	61	70	61	0.00
27/02/2009	£ / R On 16-March-09	15.55	Put	Currency Future	1244	1433	1244	1433	0.00
27/02/2009	£ / R On 16-March-09	15.75	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	15.75	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	15.85	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	15.85	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 12-June-09	15.90	Call	Currency Future	419	372	419	372	0.00
27/02/2009	£ / R On 12-June-09	15.90	Put	Currency Future	1689	1849	1689	1849	0.00
27/02/2009	£ / R On 12-June-09	16.10	Call	Currency Future	368	326	368	326	0.00
27/02/2009	£ / R On 12-June-09	16.10	Put	Currency Future	1839	2003	1839	2003	0.00
27/02/2009	£ / R On 12-June-09	15.95	Call	Currency Future	405	360	405	360	0.00
27/02/2009	£ / R On 12-June-09	15.95	Put	Currency Future	1726	1887	1726	1887	0.00
27/02/2009	£ / R On 12-June-09	16.05	Call	Currency Future	380	337	380	337	0.00
27/02/2009	£ / R On 12-June-09	16.05	Put	Currency Future	1801	1964	1801	1964	0.00
27/02/2009	£ / R On 16-March-09	15.65	Call	Currency Future	58	51	58	51	0.00
27/02/2009	£ / R On 16-March-09	15.65	Put	Currency Future	1333	1523	1333	1523	0.00
27/02/2009	£ / R On 16-March-09	16.20	Call	Currency Future	20	18	20	18	0.00
27/02/2009	£ / R On 16-March-09	16.20	Put	Currency Future	1844	2040	1844	2040	0.00
27/02/2009	£ / R On 16-March-09	16.30	Call	Currency Future	16	15	16	15	0.00
27/02/2009	£ / R On 16-March-09	16.30	Put	Currency Future	1940	2137	1940	2137	0.00
27/02/2009	£ / R On 12-June-09	16.40	Call	Currency Future	302	267	302	267	0.00
27/02/2009	£ / R On 12-June-09	16.40	Put	Currency Future	2073	2244	2073	2244	0.00
27/02/2009	£ / R On 12-June-09	16.00	Call	Currency Future	393	348	393	348	0.00
27/02/2009	£ / R On 12-June-09	16.00	Put	Currency Future	1763	1925	1763	1925	0.00
27/02/2009	£ / R On 12-June-09	16.30	Call	Currency Future	323	286	323	286	0.00
27/02/2009	£ / R On 12-June-09	16.30	Put	Currency Future	1993	2163	1993	2163	0.00
27/02/2009	£ / R On 12-June-09	16.60	Call	Currency Future	264	233	264	233	0.00
27/02/2009	£ / R On 12-June-09	16.60	Put	Currency Future	2234	2410	2234	2410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	16.80	Call	Currency Future	230	203	230	203	0.00
27/02/2009	£ / R On 12-June-09	16.80	Put	Currency Future	2400	2580	2400	2580	0.00
27/02/2009	£ / R On 16-March-09	16.70	Call	Currency Future	6	6	6	6	0.00
27/02/2009	£ / R On 16-March-09	16.70	Put	Currency Future	2331	2529	2331	2529	0.00
27/02/2009	£ / R On 12-June-09	16.70	Call	Currency Future	246	217	246	217	0.00
27/02/2009	£ / R On 12-June-09	16.70	Put	Currency Future	2317	2494	2317	2494	0.00
27/02/2009	£ / R On 12-June-09	16.90	Call	Currency Future	214	189	214	189	0.00
27/02/2009	£ / R On 12-June-09	16.90	Put	Currency Future	2485	2666	2485	2666	0.00
27/02/2009	£ / R On 12-June-09	17.00	Call	Currency Future	199	176	199	176	0.00
27/02/2009	£ / R On 12-June-09	17.00	Put	Currency Future	2570	2753	2570	2753	0.00
27/02/2009	£ / R On 16-March-09	16.00	Call	Currency Future	30	27	30	27	0.00
27/02/2009	£ / R On 16-March-09	16.00	Put	Currency Future	1654	1849	1654	1849	0.00
27/02/2009	£ / R On 16-March-09	16.10	Call	Currency Future	24	22	24	22	0.00
27/02/2009	£ / R On 16-March-09	16.10	Put	Currency Future	1749	1944	1749	1944	0.00
27/02/2009	£ / R On 16-March-09	16.60	Call	Currency Future	8	8	8	8	0.00
27/02/2009	£ / R On 16-March-09	16.60	Put	Currency Future	2233	2430	2233	2430	0.00
27/02/2009	£ / R On 16-March-09	16.80	Call	Currency Future	5	5	5	5	0.00
27/02/2009	£ / R On 16-March-09	16.80	Put	Currency Future	2430	2627	2430	2627	0.00
27/02/2009	£ / R On 12-June-09	16.90	Call	Currency Future	214	189	214	189	0.00
27/02/2009	£ / R On 12-June-09	16.90	Put	Currency Future	2485	2666	2485	2666	0.00
27/02/2009	£ / R On 12-June-09	17.10	Call	Currency Future	186	164	186	164	0.00
27/02/2009	£ / R On 12-June-09	17.10	Put	Currency Future	2656	2841	2656	2841	0.00
27/02/2009	£ / R On 16-March-09	16.25	Call	Currency Future	18	16	18	16	0.00
27/02/2009	£ / R On 16-March-09	16.25	Put	Currency Future	1892	2089	1892	2089	0.00
27/02/2009	£ / R On 16-March-09	16.35	Call	Currency Future	14	13	14	13	0.00
27/02/2009	£ / R On 16-March-09	16.35	Put	Currency Future	1989	2186	1989	2186	0.00
27/02/2009	£ / R On 16-March-09	16.45	Call	Currency Future	11	11	11	11	0.00
27/02/2009	£ / R On 16-March-09	16.45	Put	Currency Future	2086	2283	2086	2283	0.00
27/02/2009	£ / R On 16-March-09	16.55	Call	Currency Future	9	9	9	9	0.00
27/02/2009	£ / R On 16-March-09	16.55	Put	Currency Future	2184	2381	2184	2381	0.00
27/02/2009	£ / R On 16-March-09	16.65	Call	Currency Future	7	7	7	7	0.00
27/02/2009	£ / R On 16-March-09	16.65	Put	Currency Future	2282	2479	2282	2479	0.00
27/02/2009	£ / R On 12-June-09	16.55	Call	Currency Future	273	241	273	241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	16.55	Put	Currency Future	2194	2368	2194	2368	0.00
27/02/2009	£ / R On 12-June-09	16.65	Call	Currency Future	255	225	255	225	0.00
27/02/2009	£ / R On 12-June-09	16.65	Put	Currency Future	2275	2452	2275	2452	0.00
27/02/2009	£ / R On 12-June-09	16.85	Call	Currency Future	222	196	222	196	0.00
27/02/2009	£ / R On 12-June-09	16.85	Put	Currency Future	2442	2623	2442	2623	0.00
27/02/2009	£ / R On 12-June-09	16.95	Call	Currency Future	207	182	207	182	0.00
27/02/2009	£ / R On 12-June-09	16.95	Put	Currency Future	2527	2709	2527	2709	0.00
27/02/2009	£ / R On 16-March-09	15.90	Call	Currency Future	36	32	36	32	0.00
27/02/2009	£ / R On 16-March-09	15.90	Put	Currency Future	1561	1755	1561	1755	0.00
27/02/2009	£ / R On 16-March-09	17.05	Call	Currency Future	3	3	3	3	0.00
27/02/2009	£ / R On 16-March-09	17.05	Put	Currency Future	2677	2875	2677	2875	0.00
27/02/2009	£ / R On 16-March-09	17.15	Call	Currency Future	2	2	2	2	0.00
27/02/2009	£ / R On 16-March-09	17.15	Put	Currency Future	2777	2975	2777	2975	0.00
27/02/2009	£ / R On 16-March-09	17.25	Call	Currency Future	2	2	2	2	0.00
27/02/2009	£ / R On 16-March-09	17.25	Put	Currency Future	2876	3074	2876	3074	0.00
27/02/2009	£ / R On 16-March-09	17.35	Call	Currency Future	1	1	1	1	0.00
27/02/2009	£ / R On 16-March-09	17.35	Put	Currency Future	2976	3174	2976	3174	0.00
27/02/2009	£ / R On 12-June-09	16.15	Call	Currency Future	356	316	356	316	0.00
27/02/2009	£ / R On 12-June-09	16.15	Put	Currency Future	1877	2043	1877	2043	0.00
27/02/2009	£ / R On 12-June-09	16.35	Call	Currency Future	312	276	312	276	0.00
27/02/2009	£ / R On 12-June-09	16.35	Put	Currency Future	2033	2203	2033	2203	0.00
27/02/2009	£ / R On 12-June-09	16.85	Call	Currency Future	222	196	222	196	0.00
27/02/2009	£ / R On 12-June-09	16.85	Put	Currency Future	2442	2623	2442	2623	0.00
27/02/2009	£ / R On 12-June-09	17.35	Call	Currency Future	155	136	155	136	0.00
27/02/2009	£ / R On 12-June-09	17.35	Put	Currency Future	2875	3063	2875	3063	0.00
27/02/2009	£ / R On 12-June-09	17.45	Call	Currency Future	144	126	144	126	0.00
27/02/2009	£ / R On 12-June-09	17.45	Put	Currency Future	2964	3154	2964	3154	0.00
27/02/2009	£ / R On 12-June-09	17.55	Call	Currency Future	133	117	133	117	0.00
27/02/2009	£ / R On 12-June-09	17.55	Put	Currency Future	3054	3244	3054	3244	0.00
27/02/2009	£ / R On 12-June-09	17.65	Call	Currency Future	124	109	124	109	0.00
27/02/2009	£ / R On 12-June-09	17.65	Put	Currency Future	3144	3336	3144	3336	0.00
27/02/2009	£ / R On 16-March-09	18.15	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.15	Put	Currency Future	3775	3972	3775	3972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 16-March-09	18.25	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.25	Put	Currency Future	3875	4072	3875	4072	0.00
27/02/2009	£ / R On 16-March-09	18.35	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.35	Put	Currency Future	3975	4172	3975	4172	0.00
27/02/2009	£ / R On 16-March-09	18.55	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.55	Put	Currency Future	4175	4372	4175	4372	0.00
27/02/2009	£ / R On 16-March-09	18.65	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.65	Put	Currency Future	4275	4472	4275	4472	0.00
27/02/2009	£ / R On 16-March-09	18.75	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.75	Put	Currency Future	4375	4572	4375	4572	0.00
27/02/2009	£ / R On 16-March-09	18.85	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.85	Put	Currency Future	4475	4672	4475	4672	0.00
27/02/2009	£ / R On 12-June-09	18.45	Call	Currency Future	66	58	66	58	0.00
27/02/2009	£ / R On 12-June-09	18.45	Put	Currency Future	3887	4085	3887	4085	0.00
27/02/2009	£ / R On 12-June-09	18.55	Call	Currency Future	61	54	61	54	0.00
27/02/2009	£ / R On 12-June-09	18.55	Put	Currency Future	3982	4181	3982	4181	0.00
27/02/2009	£ / R On 12-June-09	18.65	Call	Currency Future	56	50	56	50	0.00
27/02/2009	£ / R On 12-June-09	18.65	Put	Currency Future	4077	4277	4077	4277	0.00
27/02/2009	£ / R On 12-June-09	18.85	Call	Currency Future	48	42	48	42	0.00
27/02/2009	£ / R On 12-June-09	18.85	Put	Currency Future	4269	4469	4269	4469	0.00
27/02/2009	£ / R On 12-June-09	18.95	Call	Currency Future	44	39	44	39	0.00
27/02/2009	£ / R On 12-June-09	18.95	Put	Currency Future	4365	4566	4365	4566	0.00
27/02/2009	£ / R On 12-June-09	19.05	Call	Currency Future	41	36	41	36	0.00
27/02/2009	£ / R On 12-June-09	19.05	Put	Currency Future	4461	4663	4461	4663	0.00
27/02/2009	£ / R On 16-March-09	17.55	Call	Currency Future	1	1	1	1	0.00
27/02/2009	£ / R On 16-March-09	17.55	Put	Currency Future	3175	3373	3175	3373	0.00
27/02/2009	£ / R On 16-March-09	17.65	Call	Currency Future	1	1	1	1	0.00
27/02/2009	£ / R On 16-March-09	17.65	Put	Currency Future	3275	3473	3275	3473	0.00
27/02/2009	£ / R On 16-March-09	17.75	Call	Currency Future	0	1	0	1	0.00
27/02/2009	£ / R On 16-March-09	17.75	Put	Currency Future	3375	3573	3375	3573	0.00
27/02/2009	£ / R On 16-March-09	17.85	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	17.85	Put	Currency Future	3475	3673	3475	3673	0.00
27/02/2009	£ / R On 12-June-09	17.85	Call	Currency Future	106	93	106	93	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	17.85	Put	Currency Future	3327	3520	3327	3520	0.00
27/02/2009	£ / R On 12-June-09	17.95	Call	Currency Future	98	86	98	86	0.00
27/02/2009	£ / R On 12-June-09	17.95	Put	Currency Future	3419	3614	3419	3614	0.00
27/02/2009	£ / R On 12-June-09	18.05	Call	Currency Future	91	80	91	80	0.00
27/02/2009	£ / R On 12-June-09	18.05	Put	Currency Future	3512	3707	3512	3707	0.00
27/02/2009	£ / R On 12-June-09	18.15	Call	Currency Future	84	74	84	74	0.00
27/02/2009	£ / R On 12-June-09	18.15	Put	Currency Future	3605	3801	3605	3801	0.00
27/02/2009	£ / R On 16-March-09	17.65	Call	Currency Future	1	1	1	1	0.00
27/02/2009	£ / R On 16-March-09	17.65	Put	Currency Future	3275	3473	3275	3473	0.00
27/02/2009	£ / R On 16-March-09	17.85	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	17.85	Put	Currency Future	3475	3673	3475	3673	0.00
27/02/2009	£ / R On 16-March-09	18.15	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.15	Put	Currency Future	3775	3972	3775	3972	0.00
27/02/2009	£ / R On 16-March-09	18.35	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.35	Put	Currency Future	3975	4172	3975	4172	0.00
27/02/2009	£ / R On 12-June-09	17.95	Call	Currency Future	98	86	98	86	0.00
27/02/2009	£ / R On 12-June-09	17.95	Put	Currency Future	3419	3614	3419	3614	0.00
27/02/2009	£ / R On 12-June-09	18.15	Call	Currency Future	84	74	84	74	0.00
27/02/2009	£ / R On 12-June-09	18.15	Put	Currency Future	3605	3801	3605	3801	0.00
27/02/2009	£ / R On 12-June-09	18.45	Call	Currency Future	66	58	66	58	0.00
27/02/2009	£ / R On 12-June-09	18.45	Put	Currency Future	3887	4085	3887	4085	0.00
27/02/2009	£ / R On 12-June-09	18.65	Call	Currency Future	56	50	56	50	0.00
27/02/2009	£ / R On 12-June-09	18.65	Put	Currency Future	4077	4277	4077	4277	0.00
27/02/2009	£ / R On 16-March-09	18.10	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.10	Put	Currency Future	3725	3923	3725	3923	0.00
27/02/2009	£ / R On 16-March-09	18.20	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.20	Put	Currency Future	3825	4022	3825	4022	0.00
27/02/2009	£ / R On 16-March-09	18.30	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.30	Put	Currency Future	3925	4122	3925	4122	0.00
27/02/2009	£ / R On 16-March-09	18.40	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.40	Put	Currency Future	4025	4222	4025	4222	0.00
27/02/2009	£ / R On 16-March-09	18.60	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.60	Put	Currency Future	4225	4422	4225	4422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 16-March-09	18.70	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.70	Put	Currency Future	4325	4522	4325	4522	0.00
27/02/2009	£ / R On 16-March-09	18.90	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.90	Put	Currency Future	4525	4722	4525	4722	0.00
27/02/2009	£ / R On 12-June-09	18.50	Call	Currency Future	64	56	64	56	0.00
27/02/2009	£ / R On 12-June-09	18.50	Put	Currency Future	3934	4133	3934	4133	0.00
27/02/2009	£ / R On 12-June-09	18.60	Call	Currency Future	59	52	59	52	0.00
27/02/2009	£ / R On 12-June-09	18.60	Put	Currency Future	4029	4229	4029	4229	0.00
27/02/2009	£ / R On 12-June-09	18.70	Call	Currency Future	54	48	54	48	0.00
27/02/2009	£ / R On 12-June-09	18.70	Put	Currency Future	4125	4325	4125	4325	0.00
27/02/2009	£ / R On 12-June-09	18.90	Call	Currency Future	46	40	46	40	0.00
27/02/2009	£ / R On 12-June-09	18.90	Put	Currency Future	4317	4517	4317	4517	0.00
27/02/2009	£ / R On 12-June-09	19.10	Call	Currency Future	39	34	39	34	0.00
27/02/2009	£ / R On 12-June-09	19.10	Put	Currency Future	4510	4711	4510	4711	0.00
27/02/2009	£ / R On 12-June-09	19.20	Call	Currency Future	36	31	36	31	0.00
27/02/2009	£ / R On 12-June-09	19.20	Put	Currency Future	4606	4809	4606	4809	0.00
27/02/2009	£ / R On 16-March-09	18.45	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.45	Put	Currency Future	4075	4272	4075	4272	0.00
27/02/2009	£ / R On 16-March-09	18.85	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.85	Put	Currency Future	4475	4672	4475	4672	0.00
27/02/2009	£ / R On 16-March-09	18.95	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.95	Put	Currency Future	4575	4772	4575	4772	0.00
27/02/2009	£ / R On 16-March-09	19.05	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	19.05	Put	Currency Future	4675	4872	4675	4872	0.00
27/02/2009	£ / R On 16-March-09	19.15	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	19.15	Put	Currency Future	4775	4972	4775	4972	0.00
27/02/2009	£ / R On 16-March-09	19.25	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	19.25	Put	Currency Future	4875	5072	4875	5072	0.00
27/02/2009	£ / R On 16-March-09	18.55	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.55	Put	Currency Future	4175	4372	4175	4372	0.00
27/02/2009	£ / R On 16-March-09	18.95	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.95	Put	Currency Future	4575	4772	4575	4772	0.00
27/02/2009	£ / R On 16-March-09	19.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 16-March-09	19.05	Put	Currency Future	4675	4872	4675	4872	0.00
27/02/2009	£ / R On 12-June-09	18.85	Call	Currency Future	48	42	48	42	0.00
27/02/2009	£ / R On 12-June-09	18.85	Put	Currency Future	4269	4469	4269	4469	0.00
27/02/2009	£ / R On 12-June-09	19.05	Call	Currency Future	41	36	41	36	0.00
27/02/2009	£ / R On 12-June-09	19.05	Put	Currency Future	4461	4663	4461	4663	0.00
27/02/2009	£ / R On 12-June-09	19.25	Call	Currency Future	34	30	34	30	0.00
27/02/2009	£ / R On 12-June-09	19.25	Put	Currency Future	4655	4857	4655	4857	0.00
27/02/2009	£ / R On 12-June-09	19.35	Call	Currency Future	32	28	32	28	0.00
27/02/2009	£ / R On 12-June-09	19.35	Put	Currency Future	4752	4955	4752	4955	0.00
27/02/2009	£ / R On 12-June-09	19.45	Call	Currency Future	29	25	29	25	0.00
27/02/2009	£ / R On 12-June-09	19.45	Put	Currency Future	4850	5053	4850	5053	0.00
27/02/2009	£ / R On 12-June-09	19.55	Call	Currency Future	27	23	27	23	0.00
27/02/2009	£ / R On 12-June-09	19.55	Put	Currency Future	4947	5150	4947	5150	0.00
27/02/2009	£ / R On 12-June-09	18.90	Call	Currency Future	46	40	46	40	0.00
27/02/2009	£ / R On 12-June-09	18.90	Put	Currency Future	4317	4517	4317	4517	0.00
27/02/2009	£ / R On 12-June-09	19.30	Call	Currency Future	33	29	33	29	0.00
27/02/2009	£ / R On 12-June-09	19.30	Put	Currency Future	4703	4906	4703	4906	0.00
27/02/2009	£ / R On 12-June-09	19.40	Call	Currency Future	30	27	30	27	0.00
27/02/2009	£ / R On 12-June-09	19.40	Put	Currency Future	4801	5004	4801	5004	0.00
27/02/2009	£ / R On 16-March-09	17.60	Call	Currency Future	1	1	1	1	0.00
27/02/2009	£ / R On 16-March-09	17.60	Put	Currency Future	3225	3423	3225	3423	0.00
27/02/2009	£ / R On 16-March-09	17.70	Call	Currency Future	0	1	0	1	0.00
27/02/2009	£ / R On 16-March-09	17.70	Put	Currency Future	3325	3523	3325	3523	0.00
27/02/2009	£ / R On 16-March-09	17.80	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	17.80	Put	Currency Future	3425	3623	3425	3623	0.00
27/02/2009	£ / R On 16-March-09	17.90	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	17.90	Put	Currency Future	3525	3723	3525	3723	0.00
27/02/2009	£ / R On 16-March-09	18.00	Call	Currency Future	0	0	0	0	0.00
27/02/2009	£ / R On 16-March-09	18.00	Put	Currency Future	3625	3823	3625	3823	0.00
27/02/2009	£ / R On 16-March-09	17.10	Call	Currency Future	2	3	2	3	0.00
27/02/2009	£ / R On 16-March-09	17.10	Put	Currency Future	2727	2925	2727	2925	0.00
27/02/2009	£ / R On 16-March-09	17.30	Call	Currency Future	1	2	1	2	0.00
27/02/2009	£ / R On 16-March-09	17.30	Put	Currency Future	2926	3124	2926	3124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 16-March-09	17.40	Call	Currency Future	1	1	1	1	0.00
27/02/2009	£ / R On 16-March-09	17.40	Put	Currency Future	3026	3224	3026	3224	0.00
27/02/2009	£ / R On 12-June-09	17.40	Call	Currency Future	149	131	149	131	0.00
27/02/2009	£ / R On 12-June-09	17.40	Put	Currency Future	2920	3108	2920	3108	0.00
27/02/2009	£ / R On 12-June-09	17.60	Call	Currency Future	129	113	129	113	0.00
27/02/2009	£ / R On 12-June-09	17.60	Put	Currency Future	3099	3290	3099	3290	0.00
27/02/2009	£ / R On 12-June-09	17.70	Call	Currency Future	119	105	119	105	0.00
27/02/2009	£ / R On 12-June-09	17.70	Put	Currency Future	3190	3382	3190	3382	0.00
27/02/2009	£ / R On 12-June-09	17.90	Call	Currency Future	102	90	102	90	0.00
27/02/2009	£ / R On 12-June-09	17.90	Put	Currency Future	3373	3567	3373	3567	0.00
27/02/2009	£ / R On 12-June-09	18.00	Call	Currency Future	95	83	95	83	0.00
27/02/2009	£ / R On 12-June-09	18.00	Put	Currency Future	3465	3660	3465	3660	0.00
27/02/2009	£ / R On 12-June-09	18.10	Call	Currency Future	88	77	88	77	0.00
27/02/2009	£ / R On 12-June-09	18.10	Put	Currency Future	3558	3754	3558	3754	0.00
27/02/2009	£ / R On 12-June-09	18.20	Call	Currency Future	81	71	81	71	0.00
27/02/2009	£ / R On 12-June-09	18.20	Put	Currency Future	3652	3848	3652	3848	0.00
27/02/2009	£ / R On 16-March-09	16.80	Call	Currency Future	5	5	5	5	0.00
27/02/2009	£ / R On 16-March-09	16.80	Put	Currency Future	2430	2627	2430	2627	0.00
27/02/2009	£ / R On 16-March-09	16.90	Call	Currency Future	4	4	4	4	0.00
27/02/2009	£ / R On 16-March-09	16.90	Put	Currency Future	2529	2726	2529	2726	0.00
27/02/2009	£ / R On 16-March-09	17.00	Call	Currency Future	3	3	3	3	0.00
27/02/2009	£ / R On 16-March-09	17.00	Put	Currency Future	2628	2826	2628	2826	0.00
27/02/2009	£ / R On 16-March-09	17.10	Call	Currency Future	2	3	2	3	0.00
27/02/2009	£ / R On 16-March-09	17.10	Put	Currency Future	2727	2925	2727	2925	0.00
27/02/2009	£ / R On 16-March-09	17.60	Call	Currency Future	1	1	1	1	0.00
27/02/2009	£ / R On 16-March-09	17.60	Put	Currency Future	3225	3423	3225	3423	0.00
27/02/2009	£ / R On 12-June-09	17.10	Call	Currency Future	186	164	186	164	0.00
27/02/2009	£ / R On 12-June-09	17.10	Put	Currency Future	2656	2841	2656	2841	0.00
27/02/2009	£ / R On 12-June-09	17.20	Call	Currency Future	173	152	173	152	0.00
27/02/2009	£ / R On 12-June-09	17.20	Put	Currency Future	2743	2929	2743	2929	0.00
27/02/2009	£ / R On 12-June-09	17.30	Call	Currency Future	161	141	161	141	0.00
27/02/2009	£ / R On 12-June-09	17.30	Put	Currency Future	2831	3018	2831	3018	0.00
27/02/2009	£ / R On 12-June-09	17.40	Call	Currency Future	149	131	149	131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	17.40	Put	Currency Future	2920	3108	2920	3108	0.00
27/02/2009	£ / R On 12-June-09	17.90	Call	Currency Future	102	90	102	90	0.00
27/02/2009	£ / R On 12-June-09	17.90	Put	Currency Future	3373	3567	3373	3567	0.00
27/02/2009	£ / R On 16-March-09	16.35	Call	Currency Future	14	13	14	13	0.00
27/02/2009	£ / R On 16-March-09	16.35	Put	Currency Future	1989	2186	1989	2186	0.00
27/02/2009	£ / R On 16-March-09	16.85	Call	Currency Future	4	5	4	5	0.00
27/02/2009	£ / R On 16-March-09	16.85	Put	Currency Future	2479	2677	2479	2677	0.00
27/02/2009	£ / R On 12-June-09	16.65	Call	Currency Future	255	225	255	225	0.00
27/02/2009	£ / R On 12-June-09	16.65	Put	Currency Future	2275	2452	2275	2452	0.00
27/02/2009	£ / R On 12-June-09	17.15	Call	Currency Future	179	158	179	158	0.00
27/02/2009	£ / R On 12-June-09	17.15	Put	Currency Future	2700	2885	2700	2885	0.00
27/02/2009	£ / R On 16-March-09	16.90	Call	Currency Future	4	4	4	4	0.00
27/02/2009	£ / R On 16-March-09	16.90	Put	Currency Future	2529	2726	2529	2726	0.00
27/02/2009	£ / R On 12-June-09	17.05	Call	Currency Future	193	170	193	170	0.00
27/02/2009	£ / R On 12-June-09	17.05	Put	Currency Future	2613	2797	2613	2797	0.00
27/02/2009	£ / R On 12-June-09	17.35	Call	Currency Future	155	136	155	136	0.00
27/02/2009	£ / R On 12-June-09	17.35	Put	Currency Future	2875	3063	2875	3063	0.00
27/02/2009	£ / R On 12-June-09	17.55	Call	Currency Future	133	117	133	117	0.00
27/02/2009	£ / R On 12-June-09	17.55	Put	Currency Future	3054	3244	3054	3244	0.00
27/02/2009	£ / R On 16-March-09	15.75	Call	Currency Future	48	43	48	43	0.00
27/02/2009	£ / R On 16-March-09	15.75	Put	Currency Future	1423	1615	1423	1615	0.00
27/02/2009	£ / R On 16-March-09	15.85	Call	Currency Future	40	35	40	35	0.00
27/02/2009	£ / R On 16-March-09	15.85	Put	Currency Future	1514	1708	1514	1708	0.00
27/02/2009	£ / R On 16-March-09	16.55	Call	Currency Future	9	9	9	9	0.00
27/02/2009	£ / R On 16-March-09	16.55	Put	Currency Future	2184	2381	2184	2381	0.00
27/02/2009	£ / R On 16-March-09	15.10	Call	Currency Future	120	91	120	91	0.00
27/02/2009	£ / R On 16-March-09	15.10	Put	Currency Future	844	1013	844	1013	0.00
27/02/2009	£ / R On 16-March-09	16.15	Call	Currency Future	22	20	22	20	0.00
27/02/2009	£ / R On 16-March-09	16.15	Put	Currency Future	1796	1992	1796	1992	0.00
27/02/2009	£ / R On 12-June-09	16.45	Call	Currency Future	292	258	292	258	0.00
27/02/2009	£ / R On 12-June-09	16.45	Put	Currency Future	2113	2285	2113	2285	0.00
27/02/2009	£ / R On 16-March-09	14.85	Call	Currency Future	158	111	158	111	0.00
27/02/2009	£ / R On 16-March-09	14.85	Put	Currency Future	633	783	633	783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	15.85	Call	Currency Future	432	384	432	384	0.00
27/02/2009	£ / R On 12-June-09	15.85	Put	Currency Future	1653	1811	1653	1811	0.00
27/02/2009	£ / R On 16-March-09	14.25	Call	Currency Future	361	263	361	263	0.00
27/02/2009	£ / R On 16-March-09	14.25	Put	Currency Future	236	335	236	335	0.00
27/02/2009	£ / R On 16-March-09	14.35	Call	Currency Future	313	229	313	229	0.00
27/02/2009	£ / R On 16-March-09	14.35	Put	Currency Future	287	402	287	402	0.00
27/02/2009	£ / R On 14-September-09	14.65	Call	Currency Future	1212	1114	1212	1114	0.00
27/02/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1023	1144	1023	1144	0.00
27/02/2009	£ / R On 12-June-09	14.55	Call	Currency Future	828	735	828	735	0.00
27/02/2009	£ / R On 12-June-09	14.55	Put	Currency Future	749	862	749	862	0.00
27/02/2009	£ / R On 14-September-09	14.80	Call	Currency Future	1153	1060	1153	1060	0.00
27/02/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1115	1241	1115	1241	0.00
27/02/2009	£ / R On 14-September-09	15.40	Call	Currency Future	952	877	952	877	0.00
27/02/2009	£ / R On 14-September-09	15.40	Put	Currency Future	1513	1657	1513	1657	0.00
27/02/2009	£ / R On 16-March-09	13.70	Call	Currency Future	744	584	744	584	0.00
27/02/2009	£ / R On 16-March-09	13.70	Put	Currency Future	68	106	68	106	0.00
27/02/2009	£ / R On 16-March-09	13.80	Call	Currency Future	664	512	664	512	0.00
27/02/2009	£ / R On 16-March-09	13.80	Put	Currency Future	89	135	89	135	0.00
27/02/2009	£ / R On 16-March-09	14.00	Call	Currency Future	517	384	517	384	0.00
27/02/2009	£ / R On 16-March-09	14.00	Put	Currency Future	142	206	142	206	0.00
27/02/2009	£ / R On 12-June-09	13.95	Call	Currency Future	1143	1026	1143	1026	0.00
27/02/2009	£ / R On 12-June-09	13.95	Put	Currency Future	463	553	463	553	0.00
27/02/2009	£ / R On 12-June-09	14.05	Call	Currency Future	1082	970	1082	970	0.00
27/02/2009	£ / R On 12-June-09	14.05	Put	Currency Future	503	597	503	597	0.00
27/02/2009	£ / R On 12-June-09	14.25	Call	Currency Future	968	864	968	864	0.00
27/02/2009	£ / R On 12-June-09	14.25	Put	Currency Future	588	692	588	692	0.00
27/02/2009	£ / R On 14-September-09	14.20	Call	Currency Future	1443	1330	1443	1330	0.00
27/02/2009	£ / R On 14-September-09	14.20	Put	Currency Future	804	910	804	910	0.00
27/02/2009	£ / R On 14-September-09	14.30	Call	Currency Future	1388	1278	1388	1278	0.00
27/02/2009	£ / R On 14-September-09	14.30	Put	Currency Future	849	959	849	959	0.00
27/02/2009	£ / R On 14-September-09	14.50	Call	Currency Future	1283	1180	1283	1180	0.00
27/02/2009	£ / R On 14-September-09	14.50	Put	Currency Future	944	1060	944	1060	0.00
27/02/2009	£ / R On 16-March-09	13.50	Call	Currency Future	914	741	914	741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 16-March-09	13.50	Put	Currency Future	39	63	39	63	0.00
27/02/2009	£ / R On 16-March-09	13.60	Call	Currency Future	827	660	827	660	0.00
27/02/2009	£ / R On 16-March-09	13.60	Put	Currency Future	52	83	52	83	0.00
27/02/2009	£ / R On 16-March-09	13.80	Call	Currency Future	664	512	664	512	0.00
27/02/2009	£ / R On 16-March-09	13.80	Put	Currency Future	89	135	89	135	0.00
27/02/2009	£ / R On 12-June-09	13.75	Call	Currency Future	1270	1145	1270	1145	0.00
27/02/2009	£ / R On 12-June-09	13.75	Put	Currency Future	391	472	391	472	0.00
27/02/2009	£ / R On 12-June-09	13.85	Call	Currency Future	1205	1084	1205	1084	0.00
27/02/2009	£ / R On 12-June-09	13.85	Put	Currency Future	426	512	426	512	0.00
27/02/2009	£ / R On 12-June-09	14.05	Call	Currency Future	1082	970	1082	970	0.00
27/02/2009	£ / R On 12-June-09	14.05	Put	Currency Future	503	597	503	597	0.00
27/02/2009	£ / R On 14-September-09	14.00	Call	Currency Future	1557	1437	1557	1437	0.00
27/02/2009	£ / R On 14-September-09	14.00	Put	Currency Future	718	817	718	817	0.00
27/02/2009	£ / R On 14-September-09	14.10	Call	Currency Future	1499	1383	1499	1383	0.00
27/02/2009	£ / R On 14-September-09	14.10	Put	Currency Future	760	863	760	863	0.00
27/02/2009	£ / R On 14-September-09	14.30	Call	Currency Future	1388	1278	1388	1278	0.00
27/02/2009	£ / R On 14-September-09	14.30	Put	Currency Future	849	959	849	959	0.00
27/02/2009	£ / R On 16-March-09	13.45	Call	Currency Future	959	783	959	783	0.00
27/02/2009	£ / R On 16-March-09	13.45	Put	Currency Future	33	55	33	55	0.00
27/02/2009	£ / R On 16-March-09	13.55	Call	Currency Future	870	700	870	700	0.00
27/02/2009	£ / R On 16-March-09	13.55	Put	Currency Future	45	72	45	72	0.00
27/02/2009	£ / R On 16-March-09	13.65	Call	Currency Future	785	622	785	622	0.00
27/02/2009	£ / R On 16-March-09	13.65	Put	Currency Future	60	94	60	94	0.00
27/02/2009	£ / R On 16-March-09	13.75	Call	Currency Future	703	548	703	548	0.00
27/02/2009	£ / R On 16-March-09	13.75	Put	Currency Future	78	120	78	120	0.00
27/02/2009	£ / R On 16-March-09	13.95	Call	Currency Future	552	414	552	414	0.00
27/02/2009	£ / R On 16-March-09	13.95	Put	Currency Future	127	186	127	186	0.00
27/02/2009	£ / R On 16-March-09	14.05	Call	Currency Future	483	355	483	355	0.00
27/02/2009	£ / R On 16-March-09	14.05	Put	Currency Future	158	228	158	228	0.00
27/02/2009	£ / R On 12-June-09	13.70	Call	Currency Future	1303	1175	1303	1175	0.00
27/02/2009	£ / R On 12-June-09	13.70	Put	Currency Future	374	453	374	453	0.00
27/02/2009	£ / R On 12-June-09	13.80	Call	Currency Future	1237	1114	1237	1114	0.00
27/02/2009	£ / R On 12-June-09	13.80	Put	Currency Future	408	491	408	491	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 12-June-09	13.90	Call	Currency Future	1174	1055	1174	1055	0.00
27/02/2009	£ / R On 12-June-09	13.90	Put	Currency Future	444	532	444	532	0.00
27/02/2009	£ / R On 12-June-09	14.00	Call	Currency Future	1112	998	1112	998	0.00
27/02/2009	£ / R On 12-June-09	14.00	Put	Currency Future	483	575	483	575	0.00
27/02/2009	£ / R On 12-June-09	14.30	Call	Currency Future	940	839	940	839	0.00
27/02/2009	£ / R On 12-June-09	14.30	Put	Currency Future	611	716	611	716	0.00
27/02/2009	£ / R On 14-September-09	13.95	Call	Currency Future	1586	1465	1586	1465	0.00
27/02/2009	£ / R On 14-September-09	13.95	Put	Currency Future	697	795	697	795	0.00
27/02/2009	£ / R On 14-September-09	14.05	Call	Currency Future	1528	1410	1528	1410	0.00
27/02/2009	£ / R On 14-September-09	14.05	Put	Currency Future	739	840	739	840	0.00
27/02/2009	£ / R On 14-September-09	14.15	Call	Currency Future	1471	1356	1471	1356	0.00
27/02/2009	£ / R On 14-September-09	14.15	Put	Currency Future	782	886	782	886	0.00
27/02/2009	£ / R On 14-September-09	14.25	Call	Currency Future	1415	1304	1415	1304	0.00
27/02/2009	£ / R On 14-September-09	14.25	Put	Currency Future	827	934	827	934	0.00
27/02/2009	£ / R On 14-September-09	14.55	Call	Currency Future	1258	1156	1258	1156	0.00
27/02/2009	£ / R On 14-September-09	14.55	Put	Currency Future	969	1086	969	1086	0.00
27/02/2009	£ / R On 12-June-09	13.90	Call	Currency Future	1174	1055	1174	1055	0.00
27/02/2009	£ / R On 12-June-09	13.90	Put	Currency Future	444	532	444	532	0.00
27/02/2009	£ / R On 12-June-09	14.40	Call	Currency Future	887	791	887	791	0.00
27/02/2009	£ / R On 12-June-09	14.40	Put	Currency Future	658	768	658	768	0.00
27/02/2009	£ / R On 14-September-09	15.30	Call	Currency Future	982	905	982	905	0.00
27/02/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1443	1585	1443	1585	0.00
27/02/2009	£ / R On 14-September-09	15.90	Call	Currency Future	800	738	800	738	0.00
27/02/2009	£ / R On 14-September-09	15.90	Put	Currency Future	1862	2018	1862	2018	0.00
27/02/2009	£ / R On 14-September-09	15.40	Call	Currency Future	952	877	952	877	0.00
27/02/2009	£ / R On 14-September-09	15.40	Put	Currency Future	1513	1657	1513	1657	0.00
27/02/2009	£ / R On 14-September-09	15.80	Call	Currency Future	834	769	834	769	0.00
27/02/2009	£ / R On 14-September-09	15.80	Put	Currency Future	1795	1949	1795	1949	0.00
27/02/2009	£ / R On 14-September-09	15.90	Call	Currency Future	800	738	800	738	0.00
27/02/2009	£ / R On 14-September-09	15.90	Put	Currency Future	1862	2018	1862	2018	0.00
27/02/2009	£ / R On 14-September-09	16.00	Call	Currency Future	768	708	768	708	0.00
27/02/2009	£ / R On 14-September-09	16.00	Put	Currency Future	1929	2088	1929	2088	0.00
27/02/2009	£ / R On 14-September-09	16.10	Call	Currency Future	737	678	737	678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	£ / R On 14-September-09	16.10	Put	Currency Future	1998	2159	1998	2159	0.00
27/02/2009	£ / R On 14-September-09	15.05	Call	Currency Future	1063	978	1063	978	0.00
27/02/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1275	1409	1275	1409	0.00
27/02/2009	£ / R On 14-September-09	15.55	Call	Currency Future	909	838	909	838	0.00
27/02/2009	£ / R On 14-September-09	15.55	Put	Currency Future	1620	1768	1620	1768	0.00
27/02/2009	£ / R On 14-September-09	15.75	Call	Currency Future	851	785	851	785	0.00
27/02/2009	£ / R On 14-September-09	15.75	Put	Currency Future	1763	1915	1763	1915	0.00
27/02/2009	£ / R On 14-September-09	15.55	Call	Currency Future	909	838	909	838	0.00
27/02/2009	£ / R On 14-September-09	15.55	Put	Currency Future	1620	1768	1620	1768	0.00
27/02/2009	£ / R On 14-September-09	15.85	Call	Currency Future	817	753	817	753	0.00
27/02/2009	£ / R On 14-September-09	15.85	Put	Currency Future	1828	1984	1828	1984	0.00
27/02/2009	£ / R On 14-September-09	15.95	Call	Currency Future	784	723	784	723	0.00
27/02/2009	£ / R On 14-September-09	15.95	Put	Currency Future	1895	2053	1895	2053	0.00
27/02/2009	£ / R On 14-September-09	16.05	Call	Currency Future	752	693	752	693	0.00
27/02/2009	£ / R On 14-September-09	16.05	Put	Currency Future	1963	2123	1963	2123	0.00
27/02/2009	£ / R On 12-June-09	14.15	Call	Currency Future	1024	916	1024	916	0.00
27/02/2009	£ / R On 12-June-09	14.15	Put	Currency Future	545	643	545	643	0.00
27/02/2009	£ / R On 12-June-09	14.65	Call	Currency Future	789	700	789	700	0.00
27/02/2009	£ / R On 12-June-09	14.65	Put	Currency Future	810	928	810	928	0.00
27/02/2009	£ / R On 14-September-09	14.40	Call	Currency Future	1335	1228	1335	1228	0.00
27/02/2009	£ / R On 14-September-09	14.40	Put	Currency Future	896	1009	896	1009	0.00
27/02/2009	£ / R On 14-September-09	15.10	Call	Currency Future	1046	963	1046	963	0.00
27/02/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1308	1443	1308	1443	0.00
27/02/2009	£ / R On 14-September-09	15.60	Call	Currency Future	895	826	895	826	0.00
27/02/2009	£ / R On 14-September-09	15.60	Put	Currency Future	1657	1806	1657	1806	0.00
27/02/2009	€ / R On 16-March-09			Currency Future	12.8200	12.6276	12.8209	12.6276	5,884.00
27/02/2009	€ / R On 12-June-09			Currency Future	13.0500	12.8445	13.0475	12.8445	2,900.00
27/02/2009	€ / R On 14-September-09			Currency Future	13.2400	13.0238	13.2388	13.0238	77.00
27/02/2009	€ / R On 16-March-09	12.65	Call	Currency Future	364	255	364	255	0.00
27/02/2009	€ / R On 16-March-09	12.65	Put	Currency Future	193	278	193	278	0.00
27/02/2009	€ / R On 12-June-09	12.85	Call	Currency Future	769	688	769	688	0.00
27/02/2009	€ / R On 12-June-09	12.85	Put	Currency Future	572	694	572	694	0.00
27/02/2009	€ / R On 14-September-09	13.00	Call	Currency Future	1093	989	1093	989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 14-September-09	13.00	Put	Currency Future	854	965	854	965	0.00
27/02/2009	€ / R On 16-March-09	12.80	Call	Currency Future	273	204	273	204	0.00
27/02/2009	€ / R On 16-March-09	12.80	Put	Currency Future	252	376	252	376	0.00
27/02/2009	€ / R On 12-June-09	13.00	Call	Currency Future	711	634	711	634	0.00
27/02/2009	€ / R On 12-June-09	13.00	Put	Currency Future	663	790	663	790	0.00
27/02/2009	€ / R On 14-September-09	13.20	Call	Currency Future	1015	918	1015	918	0.00
27/02/2009	€ / R On 14-September-09	13.20	Put	Currency Future	976	1094	976	1094	0.00
27/02/2009	€ / R On 16-March-09	12.75	Call	Currency Future	302	220	302	220	0.00
27/02/2009	€ / R On 16-March-09	12.75	Put	Currency Future	231	342	231	342	0.00
27/02/2009	€ / R On 14-September-09	13.15	Call	Currency Future	1034	935	1034	935	0.00
27/02/2009	€ / R On 14-September-09	13.15	Put	Currency Future	945	1061	945	1061	0.00
27/02/2009	€ / R On 16-March-09	12.85	Call	Currency Future	252	189	252	189	0.00
27/02/2009	€ / R On 16-March-09	12.85	Put	Currency Future	282	412	282	412	0.00
27/02/2009	€ / R On 12-June-09	13.05	Call	Currency Future	692	618	692	618	0.00
27/02/2009	€ / R On 12-June-09	13.05	Put	Currency Future	694	823	694	823	0.00
27/02/2009	€ / R On 14-September-09	13.25	Call	Currency Future	997	901	997	901	0.00
27/02/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1008	1127	1008	1127	0.00
27/02/2009	€ / R On 16-March-09	12.90	Call	Currency Future	233	176	233	176	0.00
27/02/2009	€ / R On 16-March-09	12.90	Put	Currency Future	313	448	313	448	0.00
27/02/2009	€ / R On 12-June-09	13.10	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	13.10	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 14-September-09	13.30	Call	Currency Future	979	885	979	885	0.00
27/02/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1040	1161	1040	1161	0.00
27/02/2009	€ / R On 16-March-09	12.95	Call	Currency Future	216	163	216	163	0.00
27/02/2009	€ / R On 16-March-09	12.95	Put	Currency Future	345	486	345	486	0.00
27/02/2009	€ / R On 12-June-09	13.15	Call	Currency Future	655	586	655	586	0.00
27/02/2009	€ / R On 12-June-09	13.15	Put	Currency Future	758	891	758	891	0.00
27/02/2009	€ / R On 14-September-09	13.35	Call	Currency Future	961	869	961	869	0.00
27/02/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1072	1195	1072	1195	0.00
27/02/2009	€ / R On 16-March-09	13.00	Call	Currency Future	200	152	200	152	0.00
27/02/2009	€ / R On 16-March-09	13.00	Put	Currency Future	379	524	379	524	0.00
27/02/2009	€ / R On 12-June-09	13.25	Call	Currency Future	621	556	621	556	0.00
27/02/2009	€ / R On 12-June-09	13.25	Put	Currency Future	824	961	824	961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 14-September-09	13.40	Call	Currency Future	944	853	944	853	0.00
27/02/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1105	1230	1105	1230	0.00
27/02/2009	€ / R On 12-June-09	13.15	Call	Currency Future	655	586	655	586	0.00
27/02/2009	€ / R On 12-June-09	13.15	Put	Currency Future	758	891	758	891	0.00
27/02/2009	€ / R On 14-September-09	13.30	Call	Currency Future	979	885	979	885	0.00
27/02/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1040	1161	1040	1161	0.00
27/02/2009	€ / R On 16-March-09	13.05	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	13.05	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 12-June-09	13.20	Call	Currency Future	638	571	638	571	0.00
27/02/2009	€ / R On 12-June-09	13.20	Put	Currency Future	791	926	791	926	0.00
27/02/2009	€ / R On 14-September-09	13.40	Call	Currency Future	944	853	944	853	0.00
27/02/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1105	1230	1105	1230	0.00
27/02/2009	€ / R On 16-March-09	12.70	Call	Currency Future	332	237	332	237	0.00
27/02/2009	€ / R On 16-March-09	12.70	Put	Currency Future	211	309	211	309	0.00
27/02/2009	€ / R On 12-June-09	12.90	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	12.90	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 14-September-09	13.05	Call	Currency Future	1074	971	1074	971	0.00
27/02/2009	€ / R On 14-September-09	13.05	Put	Currency Future	885	997	885	997	0.00
27/02/2009	€ / R On 16-March-09	12.60	Call	Currency Future	397	276	397	276	0.00
27/02/2009	€ / R On 16-March-09	12.60	Put	Currency Future	176	248	176	248	0.00
27/02/2009	€ / R On 12-June-09	12.80	Call	Currency Future	790	707	790	707	0.00
27/02/2009	€ / R On 12-June-09	12.80	Put	Currency Future	542	663	542	663	0.00
27/02/2009	€ / R On 14-September-09	13.45	Call	Currency Future	927	838	927	838	0.00
27/02/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1138	1264	1138	1264	0.00
27/02/2009	€ / R On 16-March-09	13.25	Call	Currency Future	135	106	135	106	0.00
27/02/2009	€ / R On 16-March-09	13.25	Put	Currency Future	565	729	565	729	0.00
27/02/2009	€ / R On 12-June-09	13.50	Call	Currency Future	546	490	546	490	0.00
27/02/2009	€ / R On 12-June-09	13.50	Put	Currency Future	999	1145	999	1145	0.00
27/02/2009	€ / R On 14-September-09	13.70	Call	Currency Future	844	763	844	763	0.00
27/02/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1305	1439	1305	1439	0.00
27/02/2009	€ / R On 14-September-09	13.75	Call	Currency Future	824	745	824	745	0.00
27/02/2009	€ / R On 14-September-09	13.75	Put	Currency Future	1335	1471	1335	1471	0.00
27/02/2009	€ / R On 16-March-09	13.20	Call	Currency Future	146	114	146	114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	13.20	Put	Currency Future	525	686	525	686	0.00
27/02/2009	€ / R On 12-June-09	13.45	Call	Currency Future	560	502	560	502	0.00
27/02/2009	€ / R On 12-June-09	13.45	Put	Currency Future	963	1108	963	1108	0.00
27/02/2009	€ / R On 14-September-09	13.65	Call	Currency Future	864	781	864	781	0.00
27/02/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1275	1407	1275	1407	0.00
27/02/2009	€ / R On 16-March-09	13.30	Call	Currency Future	125	99	125	99	0.00
27/02/2009	€ / R On 16-March-09	13.30	Put	Currency Future	605	772	605	772	0.00
27/02/2009	€ / R On 16-March-09	13.45	Call	Currency Future	100	82	100	82	0.00
27/02/2009	€ / R On 16-March-09	13.45	Put	Currency Future	729	904	729	904	0.00
27/02/2009	€ / R On 12-June-09	13.65	Call	Currency Future	492	441	492	441	0.00
27/02/2009	€ / R On 12-June-09	13.65	Put	Currency Future	1094	1246	1094	1246	0.00
27/02/2009	€ / R On 14-September-09	13.90	Call	Currency Future	768	693	768	693	0.00
27/02/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1429	1569	1429	1569	0.00
27/02/2009	€ / R On 16-March-09	13.40	Call	Currency Future	108	87	108	87	0.00
27/02/2009	€ / R On 16-March-09	13.40	Put	Currency Future	687	859	687	859	0.00
27/02/2009	€ / R On 14-September-09	13.90	Call	Currency Future	768	693	768	693	0.00
27/02/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1429	1569	1429	1569	0.00
27/02/2009	€ / R On 12-June-09	13.70	Call	Currency Future	475	425	475	425	0.00
27/02/2009	€ / R On 12-June-09	13.70	Put	Currency Future	1127	1281	1127	1281	0.00
27/02/2009	€ / R On 14-September-09	13.95	Call	Currency Future	750	676	750	676	0.00
27/02/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1461	1602	1461	1602	0.00
27/02/2009	€ / R On 12-June-09	13.65	Call	Currency Future	492	441	492	441	0.00
27/02/2009	€ / R On 12-June-09	13.65	Put	Currency Future	1094	1246	1094	1246	0.00
27/02/2009	€ / R On 14-September-09	13.85	Call	Currency Future	786	710	786	710	0.00
27/02/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1398	1536	1398	1536	0.00
27/02/2009	€ / R On 16-March-09	13.55	Call	Currency Future	86	72	86	72	0.00
27/02/2009	€ / R On 16-March-09	13.55	Put	Currency Future	815	994	815	994	0.00
27/02/2009	€ / R On 12-June-09	13.80	Call	Currency Future	442	396	442	396	0.00
27/02/2009	€ / R On 12-June-09	13.80	Put	Currency Future	1194	1351	1194	1351	0.00
27/02/2009	€ / R On 14-September-09	14.00	Call	Currency Future	732	660	732	660	0.00
27/02/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1493	1636	1493	1636	0.00
27/02/2009	€ / R On 16-March-09	13.65	Call	Currency Future	75	63	75	63	0.00
27/02/2009	€ / R On 16-March-09	13.65	Put	Currency Future	904	1086	904	1086	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 12-June-09	13.90	Call	Currency Future	410	368	410	368	0.00
27/02/2009	€ / R On 12-June-09	13.90	Put	Currency Future	1263	1423	1263	1423	0.00
27/02/2009	€ / R On 14-September-09	14.10	Call	Currency Future	698	628	698	628	0.00
27/02/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1559	1705	1559	1705	0.00
27/02/2009	€ / R On 16-March-09	13.35	Call	Currency Future	116	93	116	93	0.00
27/02/2009	€ / R On 16-March-09	13.35	Put	Currency Future	645	815	645	815	0.00
27/02/2009	€ / R On 12-June-09	13.60	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	13.60	Put	Currency Future	1062	1212	1062	1212	0.00
27/02/2009	€ / R On 14-September-09	13.80	Call	Currency Future	805	727	805	727	0.00
27/02/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1366	1503	1366	1503	0.00
27/02/2009	€ / R On 16-March-09	13.50	Call	Currency Future	93	76	93	76	0.00
27/02/2009	€ / R On 16-March-09	13.50	Put	Currency Future	772	949	772	949	0.00
27/02/2009	€ / R On 12-June-09	13.70	Call	Currency Future	475	425	475	425	0.00
27/02/2009	€ / R On 12-June-09	13.70	Put	Currency Future	1127	1281	1127	1281	0.00
27/02/2009	€ / R On 16-March-09	13.05	Call	Currency Future	185	141	185	141	0.00
27/02/2009	€ / R On 16-March-09	13.05	Put	Currency Future	414	563	414	563	0.00
27/02/2009	€ / R On 12-June-09	13.30	Call	Currency Future	605	542	605	542	0.00
27/02/2009	€ / R On 12-June-09	13.30	Put	Currency Future	858	997	858	997	0.00
27/02/2009	€ / R On 14-September-09	13.50	Call	Currency Future	911	823	911	823	0.00
27/02/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1172	1300	1172	1300	0.00
27/02/2009	€ / R On 12-June-09	12.95	Call	Currency Future	730	652	730	652	0.00
27/02/2009	€ / R On 12-June-09	12.95	Put	Currency Future	633	757	633	757	0.00
27/02/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1054	953	1054	953	0.00
27/02/2009	€ / R On 14-September-09	13.10	Put	Currency Future	915	1029	915	1029	0.00
27/02/2009	€ / R On 16-March-09	13.30	Call	Currency Future	125	99	125	99	0.00
27/02/2009	€ / R On 16-March-09	13.30	Put	Currency Future	605	772	605	772	0.00
27/02/2009	€ / R On 12-June-09	13.55	Call	Currency Future	528	473	528	473	0.00
27/02/2009	€ / R On 12-June-09	13.55	Put	Currency Future	1030	1179	1030	1179	0.00
27/02/2009	€ / R On 16-March-09	13.75	Call	Currency Future	67	57	67	57	0.00
27/02/2009	€ / R On 16-March-09	13.75	Put	Currency Future	996	1180	996	1180	0.00
27/02/2009	€ / R On 12-June-09	13.95	Call	Currency Future	396	355	396	355	0.00
27/02/2009	€ / R On 12-June-09	13.95	Put	Currency Future	1298	1460	1298	1460	0.00
27/02/2009	€ / R On 14-September-09	14.20	Call	Currency Future	665	598	665	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1626	1774	1626	1774	0.00
27/02/2009	€ / R On 16-March-09	13.80	Call	Currency Future	64	55	64	55	0.00
27/02/2009	€ / R On 16-March-09	13.80	Put	Currency Future	1043	1227	1043	1227	0.00
27/02/2009	€ / R On 12-June-09	14.00	Call	Currency Future	381	342	381	342	0.00
27/02/2009	€ / R On 12-June-09	14.00	Put	Currency Future	1334	1497	1334	1497	0.00
27/02/2009	€ / R On 16-March-09	13.85	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	13.85	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 12-June-09	14.10	Call	Currency Future	353	317	353	317	0.00
27/02/2009	€ / R On 12-June-09	14.10	Put	Currency Future	1406	1572	1406	1572	0.00
27/02/2009	€ / R On 14-September-09	14.85	Call	Currency Future	479	429	479	429	0.00
27/02/2009	€ / R On 14-September-09	14.85	Put	Currency Future	2090	2255	2090	2255	0.00
27/02/2009	€ / R On 16-March-09	14.40	Call	Currency Future	45	37	45	37	0.00
27/02/2009	€ / R On 16-March-09	14.40	Put	Currency Future	1624	1810	1624	1810	0.00
27/02/2009	€ / R On 12-June-09	14.65	Call	Currency Future	229	206	229	206	0.00
27/02/2009	€ / R On 12-June-09	14.65	Put	Currency Future	1831	2011	1831	2011	0.00
27/02/2009	€ / R On 16-March-09	14.45	Call	Currency Future	44	37	44	37	0.00
27/02/2009	€ / R On 16-March-09	14.45	Put	Currency Future	1673	1859	1673	1859	0.00
27/02/2009	€ / R On 12-June-09	14.70	Call	Currency Future	220	197	220	197	0.00
27/02/2009	€ / R On 12-June-09	14.70	Put	Currency Future	1872	2053	1872	2053	0.00
27/02/2009	€ / R On 16-March-09	14.15	Call	Currency Future	51	43	51	43	0.00
27/02/2009	€ / R On 16-March-09	14.15	Put	Currency Future	1380	1565	1380	1565	0.00
27/02/2009	€ / R On 12-June-09	14.35	Call	Currency Future	291	261	291	261	0.00
27/02/2009	€ / R On 12-June-09	14.35	Put	Currency Future	1594	1767	1594	1767	0.00
27/02/2009	€ / R On 16-March-09	13.90	Call	Currency Future	60	51	60	51	0.00
27/02/2009	€ / R On 16-March-09	13.90	Put	Currency Future	1139	1323	1139	1323	0.00
27/02/2009	€ / R On 12-June-09	14.15	Call	Currency Future	340	305	340	305	0.00
27/02/2009	€ / R On 12-June-09	14.15	Put	Currency Future	1443	1610	1443	1610	0.00
27/02/2009	€ / R On 16-March-09	13.60	Call	Currency Future	80	67	80	67	0.00
27/02/2009	€ / R On 16-March-09	13.60	Put	Currency Future	859	1040	859	1040	0.00
27/02/2009	€ / R On 12-June-09	13.85	Call	Currency Future	426	382	426	382	0.00
27/02/2009	€ / R On 12-June-09	13.85	Put	Currency Future	1228	1387	1228	1387	0.00
27/02/2009	€ / R On 12-June-09	13.60	Call	Currency Future	510	457	510	457	0.00
27/02/2009	€ / R On 12-June-09	13.60	Put	Currency Future	1062	1212	1062	1212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 12-June-09	13.55	Call	Currency Future	528	473	528	473	0.00
27/02/2009	€ / R On 12-June-09	13.55	Put	Currency Future	1030	1179	1030	1179	0.00
27/02/2009	€ / R On 16-March-09	13.60	Call	Currency Future	80	67	80	67	0.00
27/02/2009	€ / R On 16-March-09	13.60	Put	Currency Future	859	1040	859	1040	0.00
27/02/2009	€ / R On 12-June-09	13.30	Call	Currency Future	605	542	605	542	0.00
27/02/2009	€ / R On 12-June-09	13.30	Put	Currency Future	858	997	858	997	0.00
27/02/2009	€ / R On 16-March-09	13.10	Call	Currency Future	171	131	171	131	0.00
27/02/2009	€ / R On 16-March-09	13.10	Put	Currency Future	450	604	450	604	0.00
27/02/2009	€ / R On 12-June-09	13.35	Call	Currency Future	590	528	590	528	0.00
27/02/2009	€ / R On 12-June-09	13.35	Put	Currency Future	892	1034	892	1034	0.00
27/02/2009	€ / R On 16-March-09	13.65	Call	Currency Future	75	63	75	63	0.00
27/02/2009	€ / R On 16-March-09	13.65	Put	Currency Future	904	1086	904	1086	0.00
27/02/2009	€ / R On 12-June-09	13.40	Call	Currency Future	575	515	575	515	0.00
27/02/2009	€ / R On 12-June-09	13.40	Put	Currency Future	927	1070	927	1070	0.00
27/02/2009	€ / R On 12-June-09	13.80	Call	Currency Future	442	396	442	396	0.00
27/02/2009	€ / R On 12-June-09	13.80	Put	Currency Future	1194	1351	1194	1351	0.00
27/02/2009	€ / R On 12-June-09	13.40	Call	Currency Future	575	515	575	515	0.00
27/02/2009	€ / R On 12-June-09	13.40	Put	Currency Future	927	1070	927	1070	0.00
27/02/2009	€ / R On 12-June-09	14.10	Call	Currency Future	353	317	353	317	0.00
27/02/2009	€ / R On 12-June-09	14.10	Put	Currency Future	1406	1572	1406	1572	0.00
27/02/2009	€ / R On 16-March-09	14.15	Call	Currency Future	51	43	51	43	0.00
27/02/2009	€ / R On 16-March-09	14.15	Put	Currency Future	1380	1565	1380	1565	0.00
27/02/2009	€ / R On 12-June-09	14.50	Call	Currency Future	259	232	259	232	0.00
27/02/2009	€ / R On 12-June-09	14.50	Put	Currency Future	1711	1888	1711	1888	0.00
27/02/2009	€ / R On 16-March-09	14.55	Call	Currency Future	40	33	40	33	0.00
27/02/2009	€ / R On 16-March-09	14.55	Put	Currency Future	1770	1956	1770	1956	0.00
27/02/2009	€ / R On 12-June-09	14.90	Call	Currency Future	186	167	186	167	0.00
27/02/2009	€ / R On 12-June-09	14.90	Put	Currency Future	2038	2223	2038	2223	0.00
27/02/2009	€ / R On 16-March-09	14.90	Call	Currency Future	25	20	25	20	0.00
27/02/2009	€ / R On 16-March-09	14.90	Put	Currency Future	2104	2292	2104	2292	0.00
27/02/2009	€ / R On 12-June-09	15.20	Call	Currency Future	144	130	144	130	0.00
27/02/2009	€ / R On 12-June-09	15.20	Put	Currency Future	2296	2485	2296	2485	0.00
27/02/2009	€ / R On 16-March-09	14.05	Call	Currency Future	54	46	54	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	14.05	Put	Currency Future	1283	1468	1283	1468	0.00
27/02/2009	€ / R On 12-June-09	14.30	Call	Currency Future	303	272	303	272	0.00
27/02/2009	€ / R On 12-June-09	14.30	Put	Currency Future	1555	1727	1555	1727	0.00
27/02/2009	€ / R On 16-March-09	14.00	Call	Currency Future	56	47	56	47	0.00
27/02/2009	€ / R On 16-March-09	14.00	Put	Currency Future	1235	1420	1235	1420	0.00
27/02/2009	€ / R On 12-June-09	14.20	Call	Currency Future	327	294	327	294	0.00
27/02/2009	€ / R On 12-June-09	14.20	Put	Currency Future	1480	1649	1480	1649	0.00
27/02/2009	€ / R On 16-March-09	12.20	Call	Currency Future	701	532	701	532	200.00
27/02/2009	€ / R On 16-March-09	12.20	Put	Currency Future	80	104	80	104	0.00
27/02/2009	€ / R On 12-June-09	12.90	Call	Currency Future	750	670	750	670	0.00
27/02/2009	€ / R On 12-June-09	12.90	Put	Currency Future	602	725	602	725	0.00
27/02/2009	€ / R On 16-March-09	12.85	Call	Currency Future	252	189	252	189	0.00
27/02/2009	€ / R On 16-March-09	12.85	Put	Currency Future	282	412	282	412	0.00
27/02/2009	€ / R On 16-March-09	12.50	Call	Currency Future	467	331	467	331	0.00
27/02/2009	€ / R On 16-March-09	12.50	Put	Currency Future	146	203	146	203	0.00
27/02/2009	€ / R On 12-June-09	12.75	Call	Currency Future	811	727	811	727	0.00
27/02/2009	€ / R On 12-June-09	12.75	Put	Currency Future	514	632	514	632	0.00
27/02/2009	€ / R On 16-March-09	12.10	Call	Currency Future	786	608	786	608	0.00
27/02/2009	€ / R On 16-March-09	12.10	Put	Currency Future	65	81	65	81	0.00
27/02/2009	€ / R On 12-June-09	12.30	Call	Currency Future	1077	969	1077	969	0.00
27/02/2009	€ / R On 12-June-09	12.30	Put	Currency Future	330	424	330	424	0.00
27/02/2009	€ / R On 16-March-09	12.10	Call	Currency Future	786	608	786	608	0.00
27/02/2009	€ / R On 16-March-09	12.10	Put	Currency Future	65	81	65	81	0.00
27/02/2009	€ / R On 12-June-09	12.35	Call	Currency Future	1044	939	1044	939	0.00
27/02/2009	€ / R On 12-June-09	12.35	Put	Currency Future	347	444	347	444	0.00
27/02/2009	€ / R On 16-March-09	12.05	Call	Currency Future	831	652	831	652	0.00
27/02/2009	€ / R On 16-March-09	12.05	Put	Currency Future	60	74	60	74	0.00
27/02/2009	€ / R On 12-June-09	12.25	Call	Currency Future	1110	999	1110	999	0.00
27/02/2009	€ / R On 12-June-09	12.25	Put	Currency Future	313	405	313	405	0.00
27/02/2009	€ / R On 16-March-09	12.15	Call	Currency Future	744	569	744	569	0.00
27/02/2009	€ / R On 16-March-09	12.15	Put	Currency Future	73	92	73	92	0.00
27/02/2009	€ / R On 12-June-09	12.35	Call	Currency Future	1044	939	1044	939	0.00
27/02/2009	€ / R On 12-June-09	12.35	Put	Currency Future	347	444	347	444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	12.35	Call	Currency Future	580	425	580	425	0.00
27/02/2009	€ / R On 16-March-09	12.35	Put	Currency Future	109	148	109	148	0.00
27/02/2009	€ / R On 12-June-09	12.55	Call	Currency Future	920	825	920	825	0.00
27/02/2009	€ / R On 12-June-09	12.55	Put	Currency Future	423	531	423	531	0.00
27/02/2009	€ / R On 16-March-09	12.30	Call	Currency Future	619	459	619	459	0.00
27/02/2009	€ / R On 16-March-09	12.30	Put	Currency Future	99	132	99	132	0.00
27/02/2009	€ / R On 12-June-09	12.50	Call	Currency Future	950	853	950	853	0.00
27/02/2009	€ / R On 12-June-09	12.50	Put	Currency Future	403	508	403	508	0.00
27/02/2009	€ / R On 16-March-09	12.45	Call	Currency Future	503	361	503	361	0.00
27/02/2009	€ / R On 16-March-09	12.45	Put	Currency Future	132	183	132	183	0.00
27/02/2009	€ / R On 12-June-09	12.65	Call	Currency Future	862	772	862	772	0.00
27/02/2009	€ / R On 12-June-09	12.65	Put	Currency Future	464	578	464	578	0.00
27/02/2009	€ / R On 16-March-09	11.90	Call	Currency Future	966	786	966	786	0.00
27/02/2009	€ / R On 16-March-09	11.90	Put	Currency Future	45	58	45	58	0.00
27/02/2009	€ / R On 12-June-09	12.05	Call	Currency Future	1249	1127	1249	1127	0.00
27/02/2009	€ / R On 12-June-09	12.05	Put	Currency Future	251	332	251	332	0.00
27/02/2009	€ / R On 16-March-09	12.25	Call	Currency Future	660	495	660	495	0.00
27/02/2009	€ / R On 16-March-09	12.25	Put	Currency Future	89	117	89	117	0.00
27/02/2009	€ / R On 12-June-09	12.45	Call	Currency Future	981	881	981	881	0.00
27/02/2009	€ / R On 12-June-09	12.45	Put	Currency Future	384	486	384	486	0.00
27/02/2009	€ / R On 16-March-09	12.00	Call	Currency Future	875	696	875	696	0.00
27/02/2009	€ / R On 16-March-09	12.00	Put	Currency Future	54	68	54	68	0.00
27/02/2009	€ / R On 12-June-09	12.20	Call	Currency Future	1144	1030	1144	1030	0.00
27/02/2009	€ / R On 12-June-09	12.20	Put	Currency Future	297	386	297	386	0.00
27/02/2009	€ / R On 12-June-09	12.10	Call	Currency Future	1213	1094	1213	1094	0.00
27/02/2009	€ / R On 12-June-09	12.10	Put	Currency Future	266	350	266	350	0.00
27/02/2009	€ / R On 12-June-09	12.15	Call	Currency Future	1178	1062	1178	1062	0.00
27/02/2009	€ / R On 12-June-09	12.15	Put	Currency Future	281	367	281	367	0.00
27/02/2009	€ / R On 16-March-09	11.50	Call	Currency Future	1343	1159	1343	1159	0.00
27/02/2009	€ / R On 16-March-09	11.50	Put	Currency Future	22	32	22	32	0.00
27/02/2009	€ / R On 16-March-09	11.60	Call	Currency Future	1247	1064	1247	1064	0.00
27/02/2009	€ / R On 16-March-09	11.60	Put	Currency Future	26	37	26	37	0.00
27/02/2009	€ / R On 16-March-09	11.70	Call	Currency Future	1152	970	1152	970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	11.70	Put	Currency Future	31	43	31	43	0.00
27/02/2009	€ / R On 16-March-09	11.80	Call	Currency Future	1058	877	1058	877	0.00
27/02/2009	€ / R On 16-March-09	11.80	Put	Currency Future	38	50	38	50	0.00
27/02/2009	€ / R On 16-March-09	12.30	Call	Currency Future	619	459	619	459	0.00
27/02/2009	€ / R On 16-March-09	12.30	Put	Currency Future	99	132	99	132	0.00
27/02/2009	€ / R On 16-March-09	11.55	Call	Currency Future	1295	1112	1295	1112	0.00
27/02/2009	€ / R On 16-March-09	11.55	Put	Currency Future	24	34	24	34	0.00
27/02/2009	€ / R On 16-March-09	11.65	Call	Currency Future	1199	1017	1199	1017	0.00
27/02/2009	€ / R On 16-March-09	11.65	Put	Currency Future	28	40	28	40	0.00
27/02/2009	€ / R On 16-March-09	11.75	Call	Currency Future	1105	924	1105	924	0.00
27/02/2009	€ / R On 16-March-09	11.75	Put	Currency Future	34	46	34	46	0.00
27/02/2009	€ / R On 16-March-09	11.85	Call	Currency Future	1012	831	1012	831	0.00
27/02/2009	€ / R On 16-March-09	11.85	Put	Currency Future	41	54	41	54	0.00
27/02/2009	€ / R On 16-March-09	11.95	Call	Currency Future	920	741	920	741	0.00
27/02/2009	€ / R On 16-March-09	11.95	Put	Currency Future	50	63	50	63	0.00
27/02/2009	€ / R On 16-March-09	12.05	Call	Currency Future	831	652	831	652	0.00
27/02/2009	€ / R On 16-March-09	12.05	Put	Currency Future	60	74	60	74	0.00
27/02/2009	€ / R On 12-June-09	11.70	Call	Currency Future	1513	1372	1513	1372	0.00
27/02/2009	€ / R On 12-June-09	11.70	Put	Currency Future	165	228	165	228	0.00
27/02/2009	€ / R On 12-June-09	11.80	Call	Currency Future	1435	1299	1435	1299	0.00
27/02/2009	€ / R On 12-June-09	11.80	Put	Currency Future	187	255	187	255	0.00
27/02/2009	€ / R On 12-June-09	11.90	Call	Currency Future	1359	1229	1359	1229	0.00
27/02/2009	€ / R On 12-June-09	11.90	Put	Currency Future	211	284	211	284	0.00
27/02/2009	€ / R On 12-June-09	12.00	Call	Currency Future	1285	1160	1285	1160	0.00
27/02/2009	€ / R On 12-June-09	12.00	Put	Currency Future	237	316	237	316	0.00
27/02/2009	€ / R On 12-June-09	12.40	Call	Currency Future	1012	910	1012	910	0.00
27/02/2009	€ / R On 12-June-09	12.40	Put	Currency Future	365	465	365	465	0.00
27/02/2009	€ / R On 12-June-09	11.75	Call	Currency Future	1473	1336	1473	1336	0.00
27/02/2009	€ / R On 12-June-09	11.75	Put	Currency Future	176	241	176	241	0.00
27/02/2009	€ / R On 12-June-09	11.85	Call	Currency Future	1396	1264	1396	1264	0.00
27/02/2009	€ / R On 12-June-09	11.85	Put	Currency Future	199	269	199	269	0.00
27/02/2009	€ / R On 12-June-09	11.95	Call	Currency Future	1322	1194	1322	1194	0.00
27/02/2009	€ / R On 12-June-09	11.95	Put	Currency Future	224	300	224	300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 12-June-09	12.55	Call	Currency Future	920	825	920	825	0.00
27/02/2009	€ / R On 12-June-09	12.55	Put	Currency Future	423	531	423	531	0.00
27/02/2009	€ / R On 16-March-09	11.80	Call	Currency Future	1058	877	1058	877	0.00
27/02/2009	€ / R On 16-March-09	11.80	Put	Currency Future	38	50	38	50	0.00
27/02/2009	€ / R On 16-March-09	12.40	Call	Currency Future	541	392	541	392	0.00
27/02/2009	€ / R On 16-March-09	12.40	Put	Currency Future	120	165	120	165	0.00
27/02/2009	€ / R On 12-June-09	12.10	Call	Currency Future	1213	1094	1213	1094	0.00
27/02/2009	€ / R On 12-June-09	12.10	Put	Currency Future	266	350	266	350	0.00
27/02/2009	€ / R On 12-June-09	12.60	Call	Currency Future	890	798	890	798	0.00
27/02/2009	€ / R On 12-June-09	12.60	Put	Currency Future	443	554	443	554	0.00
27/02/2009	€ / R On 12-June-09	12.70	Call	Currency Future	833	746	833	746	0.00
27/02/2009	€ / R On 12-June-09	12.70	Put	Currency Future	486	602	486	602	0.00
27/02/2009	€ / R On 16-March-09	12.15	Call	Currency Future	744	569	744	569	0.00
27/02/2009	€ / R On 16-March-09	12.15	Put	Currency Future	73	92	73	92	0.00
27/02/2009	€ / R On 16-March-09	12.55	Call	Currency Future	431	303	431	303	0.00
27/02/2009	€ / R On 16-March-09	12.55	Put	Currency Future	160	225	160	225	0.00
27/02/2009	€ / R On 16-March-09	12.65	Call	Currency Future	364	255	364	255	0.00
27/02/2009	€ / R On 16-March-09	12.65	Put	Currency Future	193	278	193	278	0.00
27/02/2009	€ / R On 12-June-09	12.05	Call	Currency Future	1249	1127	1249	1127	0.00
27/02/2009	€ / R On 12-June-09	12.05	Put	Currency Future	251	332	251	332	0.00
27/02/2009	€ / R On 12-June-09	12.15	Call	Currency Future	1178	1062	1178	1062	0.00
27/02/2009	€ / R On 12-June-09	12.15	Put	Currency Future	281	367	281	367	0.00
27/02/2009	€ / R On 12-June-09	11.65	Call	Currency Future	1552	1410	1552	1410	0.00
27/02/2009	€ / R On 12-June-09	11.65	Put	Currency Future	155	215	155	215	0.00
27/02/2009	€ / R On 12-June-09	11.85	Call	Currency Future	1396	1264	1396	1264	0.00
27/02/2009	€ / R On 12-June-09	11.85	Put	Currency Future	199	269	199	269	0.00
27/02/2009	€ / R On 16-March-09	12.55	Call	Currency Future	431	303	431	303	0.00
27/02/2009	€ / R On 16-March-09	12.55	Put	Currency Future	160	225	160	225	0.00
27/02/2009	€ / R On 12-June-09	12.65	Call	Currency Future	862	772	862	772	0.00
27/02/2009	€ / R On 12-June-09	12.65	Put	Currency Future	464	578	464	578	0.00
27/02/2009	€ / R On 12-June-09	12.85	Call	Currency Future	769	688	769	688	0.00
27/02/2009	€ / R On 12-June-09	12.85	Put	Currency Future	572	694	572	694	0.00
27/02/2009	€ / R On 12-June-09	12.60	Call	Currency Future	890	798	890	798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 12-June-09	12.60	Put	Currency Future	443	554	443	554	0.00
27/02/2009	€ / R On 16-March-09	11.65	Call	Currency Future	1199	1017	1199	1017	0.00
27/02/2009	€ / R On 16-March-09	11.65	Put	Currency Future	28	40	28	40	0.00
27/02/2009	€ / R On 16-March-09	11.85	Call	Currency Future	1012	831	1012	831	0.00
27/02/2009	€ / R On 16-March-09	11.85	Put	Currency Future	41	54	41	54	0.00
27/02/2009	€ / R On 16-March-09	12.35	Call	Currency Future	580	425	580	425	0.00
27/02/2009	€ / R On 16-March-09	12.35	Put	Currency Future	109	148	109	148	0.00
27/02/2009	€ / R On 16-March-09	12.60	Call	Currency Future	397	276	397	276	0.00
27/02/2009	€ / R On 16-March-09	12.60	Put	Currency Future	176	248	176	248	0.00
27/02/2009	€ / R On 12-June-09	12.30	Call	Currency Future	1077	969	1077	969	0.00
27/02/2009	€ / R On 12-June-09	12.30	Put	Currency Future	330	424	330	424	0.00
27/02/2009	€ / R On 12-June-09	12.40	Call	Currency Future	1012	910	1012	910	0.00
27/02/2009	€ / R On 12-June-09	12.40	Put	Currency Future	365	465	365	465	0.00
27/02/2009	€ / R On 12-June-09	12.80	Call	Currency Future	790	707	790	707	0.00
27/02/2009	€ / R On 12-June-09	12.80	Put	Currency Future	542	663	542	663	0.00
27/02/2009	€ / R On 16-March-09	13.85	Call	Currency Future	62	53	62	53	0.00
27/02/2009	€ / R On 16-March-09	13.85	Put	Currency Future	1091	1275	1091	1275	0.00
27/02/2009	€ / R On 16-March-09	14.10	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	14.10	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 12-June-09	13.05	Call	Currency Future	692	618	692	618	0.00
27/02/2009	€ / R On 12-June-09	13.05	Put	Currency Future	694	823	694	823	0.00
27/02/2009	€ / R On 12-June-09	13.75	Call	Currency Future	458	410	458	410	0.00
27/02/2009	€ / R On 12-June-09	13.75	Put	Currency Future	1160	1316	1160	1316	0.00
27/02/2009	€ / R On 16-March-09	12.80	Call	Currency Future	273	204	273	204	0.00
27/02/2009	€ / R On 16-March-09	12.80	Put	Currency Future	252	376	252	376	0.00
27/02/2009	€ / R On 16-March-09	13.70	Call	Currency Future	70	60	70	60	0.00
27/02/2009	€ / R On 16-March-09	13.70	Put	Currency Future	949	1132	949	1132	0.00
27/02/2009	€ / R On 16-March-09	14.30	Call	Currency Future	47	39	47	39	0.00
27/02/2009	€ / R On 16-March-09	14.30	Put	Currency Future	1526	1712	1526	1712	0.00
27/02/2009	€ / R On 16-March-09	13.55	Call	Currency Future	86	72	86	72	0.00
27/02/2009	€ / R On 16-March-09	13.55	Put	Currency Future	815	994	815	994	0.00
27/02/2009	€ / R On 16-March-09	11.45	Call	Currency Future	1391	1207	1391	1207	0.00
27/02/2009	€ / R On 16-March-09	11.45	Put	Currency Future	20	30	20	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 12-June-09	13.90	Call	Currency Future	410	368	410	368	0.00
27/02/2009	€ / R On 12-June-09	13.90	Put	Currency Future	1263	1423	1263	1423	0.00
27/02/2009	€ / R On 16-March-09	15.00	Call	Currency Future	21	17	21	17	0.00
27/02/2009	€ / R On 16-March-09	15.00	Put	Currency Future	2201	2389	2201	2389	0.00
27/02/2009	€ / R On 16-March-09	15.60	Call	Currency Future	4	8	4	8	0.00
27/02/2009	€ / R On 16-March-09	15.60	Put	Currency Future	2783	2980	2783	2980	0.00
27/02/2009	€ / R On 16-March-09	16.20	Call	Currency Future	0	4	0	4	0.00
27/02/2009	€ / R On 16-March-09	16.20	Put	Currency Future	3379	3576	3379	3576	0.00
27/02/2009	€ / R On 16-March-09	16.80	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	16.80	Put	Currency Future	3979	4174	3979	4174	0.00
27/02/2009	€ / R On 12-June-09	14.25	Call	Currency Future	315	282	315	282	0.00
27/02/2009	€ / R On 12-June-09	14.25	Put	Currency Future	1517	1688	1517	1688	0.00
27/02/2009	€ / R On 12-June-09	14.45	Call	Currency Future	269	242	269	242	0.00
27/02/2009	€ / R On 12-June-09	14.45	Put	Currency Future	1672	1847	1672	1847	0.00
27/02/2009	€ / R On 12-June-09	14.55	Call	Currency Future	248	223	248	223	0.00
27/02/2009	€ / R On 12-June-09	14.55	Put	Currency Future	1751	1929	1751	1929	0.00
27/02/2009	€ / R On 12-June-09	14.75	Call	Currency Future	211	190	211	190	0.00
27/02/2009	€ / R On 12-June-09	14.75	Put	Currency Future	1913	2095	1913	2095	0.00
27/02/2009	€ / R On 12-June-09	14.85	Call	Currency Future	194	175	194	175	0.00
27/02/2009	€ / R On 12-June-09	14.85	Put	Currency Future	1996	2180	1996	2180	0.00
27/02/2009	€ / R On 12-June-09	14.95	Call	Currency Future	178	161	178	161	0.00
27/02/2009	€ / R On 12-June-09	14.95	Put	Currency Future	2081	2266	2081	2266	0.00
27/02/2009	€ / R On 12-June-09	15.05	Call	Currency Future	164	148	164	148	0.00
27/02/2009	€ / R On 12-June-09	15.05	Put	Currency Future	2166	2353	2166	2353	0.00
27/02/2009	€ / R On 16-March-09	14.65	Call	Currency Future	35	29	35	29	0.00
27/02/2009	€ / R On 16-March-09	14.65	Put	Currency Future	1864	2051	1864	2051	0.00
27/02/2009	€ / R On 16-March-09	15.25	Call	Currency Future	15	11	15	11	0.00
27/02/2009	€ / R On 16-March-09	15.25	Put	Currency Future	2444	2634	2444	2634	0.00
27/02/2009	€ / R On 16-March-09	15.85	Call	Currency Future	1	6	1	6	0.00
27/02/2009	€ / R On 16-March-09	15.85	Put	Currency Future	3030	3228	3030	3228	0.00
27/02/2009	€ / R On 16-March-09	16.45	Call	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	16.45	Put	Currency Future	3629	3825	3629	3825	0.00
27/02/2009	€ / R On 12-June-09	14.40	Call	Currency Future	280	251	280	251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 12-June-09	14.40	Put	Currency Future	1633	1807	1633	1807	0.00
27/02/2009	€ / R On 12-June-09	14.60	Call	Currency Future	238	214	238	214	0.00
27/02/2009	€ / R On 12-June-09	14.60	Put	Currency Future	1791	1970	1791	1970	0.00
27/02/2009	€ / R On 12-June-09	14.30	Call	Currency Future	303	272	303	272	0.00
27/02/2009	€ / R On 12-June-09	14.30	Put	Currency Future	1555	1727	1555	1727	0.00
27/02/2009	€ / R On 12-June-09	14.40	Call	Currency Future	280	251	280	251	0.00
27/02/2009	€ / R On 12-June-09	14.40	Put	Currency Future	1633	1807	1633	1807	0.00
27/02/2009	€ / R On 12-June-09	14.60	Call	Currency Future	238	214	238	214	0.00
27/02/2009	€ / R On 12-June-09	14.60	Put	Currency Future	1791	1970	1791	1970	0.00
27/02/2009	€ / R On 12-June-09	14.80	Call	Currency Future	202	182	202	182	0.00
27/02/2009	€ / R On 12-June-09	14.80	Put	Currency Future	1955	2137	1955	2137	0.00
27/02/2009	€ / R On 12-June-09	15.00	Call	Currency Future	171	154	171	154	0.00
27/02/2009	€ / R On 12-June-09	15.00	Put	Currency Future	2123	2309	2123	2309	0.00
27/02/2009	€ / R On 12-June-09	15.10	Call	Currency Future	157	141	157	141	0.00
27/02/2009	€ / R On 12-June-09	15.10	Put	Currency Future	2209	2397	2209	2397	0.00
27/02/2009	€ / R On 16-March-09	15.70	Call	Currency Future	2	7	2	7	0.00
27/02/2009	€ / R On 16-March-09	15.70	Put	Currency Future	2881	3079	2881	3079	0.00
27/02/2009	€ / R On 16-March-09	16.50	Call	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	16.50	Put	Currency Future	3679	3875	3679	3875	0.00
27/02/2009	€ / R On 16-March-09	17.30	Call	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	17.30	Put	Currency Future	4479	4673	4479	4673	0.00
27/02/2009	€ / R On 16-March-09	18.10	Call	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	18.10	Put	Currency Future	5279	5472	5279	5472	0.00
27/02/2009	€ / R On 12-June-09	15.30	Call	Currency Future	132	119	132	119	0.00
27/02/2009	€ / R On 12-June-09	15.30	Put	Currency Future	2384	2574	2384	2574	0.00
27/02/2009	€ / R On 12-June-09	15.40	Call	Currency Future	120	109	120	109	0.00
27/02/2009	€ / R On 12-June-09	15.40	Put	Currency Future	2473	2664	2473	2664	0.00
27/02/2009	€ / R On 12-June-09	15.50	Call	Currency Future	110	100	110	100	0.00
27/02/2009	€ / R On 12-June-09	15.50	Put	Currency Future	2562	2755	2562	2755	0.00
27/02/2009	€ / R On 12-June-09	15.60	Call	Currency Future	100	91	100	91	0.00
27/02/2009	€ / R On 12-June-09	15.60	Put	Currency Future	2653	2847	2653	2847	0.00
27/02/2009	€ / R On 16-March-09	11.35	Call	Currency Future	1487	1303	1487	1303	0.00
27/02/2009	€ / R On 16-March-09	11.35	Put	Currency Future	16	26	16	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	15.35	Call	Currency Future	12	10	12	10	0.00
27/02/2009	€ / R On 16-March-09	15.35	Put	Currency Future	2541	2732	2541	2732	0.00
27/02/2009	€ / R On 16-March-09	16.15	Call	Currency Future	0	4	0	4	0.00
27/02/2009	€ / R On 16-March-09	16.15	Put	Currency Future	3329	3527	3329	3527	0.00
27/02/2009	€ / R On 16-March-09	16.95	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	16.95	Put	Currency Future	4129	4323	4129	4323	0.00
27/02/2009	€ / R On 16-March-09	17.75	Call	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	17.75	Put	Currency Future	4929	5123	4929	5123	0.00
27/02/2009	€ / R On 16-March-09	10.95	Call	Currency Future	1875	1687	1875	1687	0.00
27/02/2009	€ / R On 16-March-09	10.95	Put	Currency Future	4	9	4	9	0.00
27/02/2009	€ / R On 16-March-09	14.95	Call	Currency Future	23	18	23	18	0.00
27/02/2009	€ / R On 16-March-09	14.95	Put	Currency Future	2152	2341	2152	2341	0.00
27/02/2009	€ / R On 16-March-09	15.75	Call	Currency Future	2	7	2	7	0.00
27/02/2009	€ / R On 16-March-09	15.75	Put	Currency Future	2931	3129	2931	3129	0.00
27/02/2009	€ / R On 16-March-09	16.55	Call	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	16.55	Put	Currency Future	3729	3924	3729	3924	0.00
27/02/2009	€ / R On 16-March-09	17.35	Call	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	17.35	Put	Currency Future	4529	4723	4529	4723	0.00
27/02/2009	€ / R On 12-June-09	14.80	Call	Currency Future	202	182	202	182	0.00
27/02/2009	€ / R On 12-June-09	14.80	Put	Currency Future	1955	2137	1955	2137	0.00
27/02/2009	€ / R On 12-June-09	14.90	Call	Currency Future	186	167	186	167	0.00
27/02/2009	€ / R On 12-June-09	14.90	Put	Currency Future	2038	2223	2038	2223	0.00
27/02/2009	€ / R On 12-June-09	15.30	Call	Currency Future	132	119	132	119	0.00
27/02/2009	€ / R On 12-June-09	15.30	Put	Currency Future	2384	2574	2384	2574	0.00
27/02/2009	€ / R On 16-March-09	10.60	Call	Currency Future	2222	2031	2222	2031	0.00
27/02/2009	€ / R On 16-March-09	10.60	Put	Currency Future	1	3	1	3	0.00
27/02/2009	€ / R On 16-March-09	11.40	Call	Currency Future	1439	1255	1439	1255	0.00
27/02/2009	€ / R On 16-March-09	11.40	Put	Currency Future	18	28	18	28	0.00
27/02/2009	€ / R On 16-March-09	14.60	Call	Currency Future	38	31	38	31	0.00
27/02/2009	€ / R On 16-March-09	14.60	Put	Currency Future	1817	2003	1817	2003	0.00
27/02/2009	€ / R On 16-March-09	15.40	Call	Currency Future	9	10	9	10	0.00
27/02/2009	€ / R On 16-March-09	15.40	Put	Currency Future	2589	2782	2589	2782	0.00
27/02/2009	€ / R On 16-March-09	17.00	Call	Currency Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	17.00	Put	Currency Future	4179	4373	4179	4373	0.00
27/02/2009	€ / R On 16-March-09	10.15	Call	Currency Future	2671	2478	2671	2478	0.00
27/02/2009	€ / R On 16-March-09	10.15	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 12-June-09	14.05	Call	Currency Future	367	329	367	329	0.00
27/02/2009	€ / R On 12-June-09	14.05	Put	Currency Future	1370	1534	1370	1534	0.00
27/02/2009	€ / R On 16-March-09	9.90	Call	Currency Future	2921	2728	2921	2728	0.00
27/02/2009	€ / R On 16-March-09	9.90	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.70	Call	Currency Future	2122	1932	2122	1932	0.00
27/02/2009	€ / R On 16-March-09	10.70	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	14.70	Call	Currency Future	33	26	33	26	0.00
27/02/2009	€ / R On 16-March-09	14.70	Put	Currency Future	1912	2099	1912	2099	0.00
27/02/2009	€ / R On 16-March-09	15.50	Call	Currency Future	6	9	6	9	0.00
27/02/2009	€ / R On 16-March-09	15.50	Put	Currency Future	2685	2881	2685	2881	0.00
27/02/2009	€ / R On 16-March-09	16.30	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	16.30	Put	Currency Future	3479	3676	3479	3676	0.00
27/02/2009	€ / R On 16-March-09	9.80	Call	Currency Future	3021	2828	3021	2828	0.00
27/02/2009	€ / R On 16-March-09	9.80	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.60	Call	Currency Future	2222	2031	2222	2031	0.00
27/02/2009	€ / R On 16-March-09	10.60	Put	Currency Future	1	3	1	3	0.00
27/02/2009	€ / R On 16-March-09	14.60	Call	Currency Future	38	31	38	31	0.00
27/02/2009	€ / R On 16-March-09	14.60	Put	Currency Future	1817	2003	1817	2003	0.00
27/02/2009	€ / R On 16-March-09	9.85	Call	Currency Future	2971	2778	2971	2778	0.00
27/02/2009	€ / R On 16-March-09	9.85	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.65	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	10.65	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	15.45	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	15.45	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	16.25	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	16.25	Put	Currency Future	3429	3626	3429	3626	0.00
27/02/2009	€ / R On 12-June-09	13.10	Call	Currency Future	673	601	673	601	0.00
27/02/2009	€ / R On 12-June-09	13.10	Put	Currency Future	726	857	726	857	0.00
27/02/2009	€ / R On 16-March-09	9.70	Call	Currency Future	3121	2928	3121	2928	0.00
27/02/2009	€ / R On 16-March-09	9.70	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	10.50	Call	Currency Future	2321	2130	2321	2130	0.00
27/02/2009	€ / R On 16-March-09	10.50	Put	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	11.30	Call	Currency Future	1536	1352	1536	1352	0.00
27/02/2009	€ / R On 16-March-09	11.30	Put	Currency Future	15	24	15	24	0.00
27/02/2009	€ / R On 16-March-09	14.50	Call	Currency Future	43	36	43	36	0.00
27/02/2009	€ / R On 16-March-09	14.50	Put	Currency Future	1722	1908	1722	1908	0.00
27/02/2009	€ / R On 16-March-09	15.30	Call	Currency Future	14	11	14	11	0.00
27/02/2009	€ / R On 16-March-09	15.30	Put	Currency Future	2493	2683	2493	2683	0.00
27/02/2009	€ / R On 16-March-09	16.10	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	16.10	Put	Currency Future	3279	3477	3279	3477	0.00
27/02/2009	€ / R On 16-March-09	10.10	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	10.10	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.90	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	10.90	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	14.10	Call	Currency Future	53	44	53	44	0.00
27/02/2009	€ / R On 16-March-09	14.10	Put	Currency Future	1332	1517	1332	1517	0.00
27/02/2009	€ / R On 16-March-09	10.20	Call	Currency Future	2621	2428	2621	2428	0.00
27/02/2009	€ / R On 16-March-09	10.20	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	11.00	Call	Currency Future	1826	1638	1826	1638	0.00
27/02/2009	€ / R On 16-March-09	11.00	Put	Currency Future	5	11	5	11	0.00
27/02/2009	€ / R On 16-March-09	14.20	Call	Currency Future	50	42	50	42	0.00
27/02/2009	€ / R On 16-March-09	14.20	Put	Currency Future	1429	1614	1429	1614	0.00
27/02/2009	€ / R On 16-March-09	15.80	Call	Currency Future	1	6	1	6	0.00
27/02/2009	€ / R On 16-March-09	15.80	Put	Currency Future	2980	3179	2980	3179	0.00
27/02/2009	€ / R On 16-March-09	16.60	Call	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	16.60	Put	Currency Future	3779	3974	3779	3974	0.00
27/02/2009	€ / R On 16-March-09	10.30	Call	Currency Future	2521	2328	2521	2328	0.00
27/02/2009	€ / R On 16-March-09	10.30	Put	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	11.10	Call	Currency Future	1728	1542	1728	1542	0.00
27/02/2009	€ / R On 16-March-09	11.10	Put	Currency Future	7	14	7	14	0.00
27/02/2009	€ / R On 16-March-09	14.30	Call	Currency Future	47	39	47	39	0.00
27/02/2009	€ / R On 16-March-09	14.30	Put	Currency Future	1526	1712	1526	1712	0.00
27/02/2009	€ / R On 16-March-09	15.10	Call	Currency Future	19	14	19	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	15.10	Put	Currency Future	2298	2487	2298	2487	0.00
27/02/2009	€ / R On 16-March-09	15.90	Call	Currency Future	1	6	1	6	0.00
27/02/2009	€ / R On 16-March-09	15.90	Put	Currency Future	3080	3278	3080	3278	0.00
27/02/2009	€ / R On 16-March-09	16.70	Call	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	16.70	Put	Currency Future	3879	4074	3879	4074	0.00
27/02/2009	€ / R On 16-March-09	10.00	Call	Currency Future	2821	2628	2821	2628	0.00
27/02/2009	€ / R On 16-March-09	10.00	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.80	Call	Currency Future	2023	1833	2023	1833	0.00
27/02/2009	€ / R On 16-March-09	10.80	Put	Currency Future	2	6	2	6	0.00
27/02/2009	€ / R On 16-March-09	12.40	Call	Currency Future	541	392	541	392	0.00
27/02/2009	€ / R On 16-March-09	12.40	Put	Currency Future	120	165	120	165	0.00
27/02/2009	€ / R On 16-March-09	14.80	Call	Currency Future	28	23	28	23	0.00
27/02/2009	€ / R On 16-March-09	14.80	Put	Currency Future	2008	2195	2008	2195	0.00
27/02/2009	€ / R On 16-March-09	16.40	Call	Currency Future	0	3	0	3	0.00
27/02/2009	€ / R On 16-March-09	16.40	Put	Currency Future	3579	3775	3579	3775	0.00
27/02/2009	€ / R On 16-March-09	10.35	Call	Currency Future	2471	2278	2471	2278	0.00
27/02/2009	€ / R On 16-March-09	10.35	Put	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	11.15	Call	Currency Future	1680	1494	1680	1494	0.00
27/02/2009	€ / R On 16-March-09	11.15	Put	Currency Future	9	16	9	16	0.00
27/02/2009	€ / R On 16-March-09	14.35	Call	Currency Future	46	38	46	38	0.00
27/02/2009	€ / R On 16-March-09	14.35	Put	Currency Future	1575	1761	1575	1761	0.00
27/02/2009	€ / R On 16-March-09	15.15	Call	Currency Future	17	13	17	13	0.00
27/02/2009	€ / R On 16-March-09	15.15	Put	Currency Future	2346	2536	2346	2536	0.00
27/02/2009	€ / R On 16-March-09	15.95	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	15.95	Put	Currency Future	3129	3328	3129	3328	0.00
27/02/2009	€ / R On 16-March-09	16.75	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	16.75	Put	Currency Future	3929	4124	3929	4124	0.00
27/02/2009	€ / R On 12-June-09	14.05	Call	Currency Future	367	329	367	329	0.00
27/02/2009	€ / R On 12-June-09	14.05	Put	Currency Future	1370	1534	1370	1534	0.00
27/02/2009	€ / R On 12-June-09	14.15	Call	Currency Future	340	305	340	305	0.00
27/02/2009	€ / R On 12-June-09	14.15	Put	Currency Future	1443	1610	1443	1610	0.00
27/02/2009	€ / R On 16-March-09	10.45	Call	Currency Future	2371	2179	2371	2179	0.00
27/02/2009	€ / R On 16-March-09	10.45	Put	Currency Future	0	2	0	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	11.25	Call	Currency Future	1583	1399	1583	1399	0.00
27/02/2009	€ / R On 16-March-09	11.25	Put	Currency Future	13	21	13	21	0.00
27/02/2009	€ / R On 16-March-09	16.05	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	16.05	Put	Currency Future	3229	3427	3229	3427	0.00
27/02/2009	€ / R On 16-March-09	16.85	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	16.85	Put	Currency Future	4029	4224	4029	4224	0.00
27/02/2009	€ / R On 16-March-09	10.40	Call	Currency Future	2421	2229	2421	2229	0.00
27/02/2009	€ / R On 16-March-09	10.40	Put	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	11.20	Call	Currency Future	1631	1446	1631	1446	0.00
27/02/2009	€ / R On 16-March-09	11.20	Put	Currency Future	10	18	10	18	0.00
27/02/2009	€ / R On 16-March-09	15.20	Call	Currency Future	16	12	16	12	0.00
27/02/2009	€ / R On 16-March-09	15.20	Put	Currency Future	2395	2585	2395	2585	0.00
27/02/2009	€ / R On 16-March-09	16.00	Call	Currency Future	0	5	0	5	0.00
27/02/2009	€ / R On 16-March-09	16.00	Put	Currency Future	3179	3377	3179	3377	0.00
27/02/2009	€ / R On 16-March-09	10.10	Call	Currency Future	2721	2528	2721	2528	0.00
27/02/2009	€ / R On 16-March-09	10.10	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.05	Call	Currency Future	2771	2578	2771	2578	0.00
27/02/2009	€ / R On 16-March-09	10.05	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.85	Call	Currency Future	1973	1784	1973	1784	0.00
27/02/2009	€ / R On 16-March-09	10.85	Put	Currency Future	2	7	2	7	0.00
27/02/2009	€ / R On 16-March-09	14.85	Call	Currency Future	26	21	26	21	0.00
27/02/2009	€ / R On 16-March-09	14.85	Put	Currency Future	2056	2244	2056	2244	0.00
27/02/2009	€ / R On 16-March-09	15.65	Call	Currency Future	3	7	3	7	0.00
27/02/2009	€ / R On 16-March-09	15.65	Put	Currency Future	2832	3030	2832	3030	0.00
27/02/2009	€ / R On 16-March-09	10.25	Call	Currency Future	2571	2378	2571	2378	0.00
27/02/2009	€ / R On 16-March-09	10.25	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	11.05	Call	Currency Future	1777	1590	1777	1590	0.00
27/02/2009	€ / R On 16-March-09	11.05	Put	Currency Future	6	12	6	12	0.00
27/02/2009	€ / R On 16-March-09	14.25	Call	Currency Future	48	41	48	41	0.00
27/02/2009	€ / R On 16-March-09	14.25	Put	Currency Future	1478	1663	1478	1663	0.00
27/02/2009	€ / R On 16-March-09	15.05	Call	Currency Future	20	16	20	16	0.00
27/02/2009	€ / R On 16-March-09	15.05	Put	Currency Future	2249	2438	2249	2438	0.00
27/02/2009	€ / R On 16-March-09	15.85	Call	Currency Future	1	6	1	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 16-March-09	15.85	Put	Currency Future	3030	3228	3030	3228	0.00
27/02/2009	€ / R On 16-March-09	16.65	Call	Currency Future	0	2	0	2	0.00
27/02/2009	€ / R On 16-March-09	16.65	Put	Currency Future	3829	4024	3829	4024	0.00
27/02/2009	€ / R On 16-March-09	17.10	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	17.10	Put	Currency Future	4279	4473	4279	4473	0.00
27/02/2009	€ / R On 16-March-09	10.90	Call	Currency Future	1924	1735	1924	1735	0.00
27/02/2009	€ / R On 16-March-09	10.90	Put	Currency Future	3	8	3	8	0.00
27/02/2009	€ / R On 16-March-09	16.85	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	16.85	Put	Currency Future	4029	4224	4029	4224	0.00
27/02/2009	€ / R On 16-March-09	17.65	Call	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	17.65	Put	Currency Future	4829	5023	4829	5023	0.00
27/02/2009	€ / R On 16-March-09	17.60	Call	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	17.60	Put	Currency Future	4779	4973	4779	4973	0.00
27/02/2009	€ / R On 16-March-09	10.65	Call	Currency Future	2172	1981	2172	1981	0.00
27/02/2009	€ / R On 16-March-09	10.65	Put	Currency Future	1	4	1	4	0.00
27/02/2009	€ / R On 16-March-09	11.45	Call	Currency Future	1391	1207	1391	1207	0.00
27/02/2009	€ / R On 16-March-09	11.45	Put	Currency Future	20	30	20	30	0.00
27/02/2009	€ / R On 16-March-09	15.45	Call	Currency Future	8	9	8	9	0.00
27/02/2009	€ / R On 16-March-09	15.45	Put	Currency Future	2637	2831	2637	2831	0.00
27/02/2009	€ / R On 16-March-09	17.05	Call	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	17.05	Put	Currency Future	4229	4423	4229	4423	0.00
27/02/2009	€ / R On 12-June-09	14.20	Call	Currency Future	327	294	327	294	0.00
27/02/2009	€ / R On 12-June-09	14.20	Put	Currency Future	1480	1649	1480	1649	0.00
27/02/2009	€ / R On 16-March-09	10.55	Call	Currency Future	2271	2080	2271	2080	0.00
27/02/2009	€ / R On 16-March-09	10.55	Put	Currency Future	1	3	1	3	0.00
27/02/2009	€ / R On 16-March-09	11.35	Call	Currency Future	1487	1303	1487	1303	0.00
27/02/2009	€ / R On 16-March-09	11.35	Put	Currency Future	16	26	16	26	0.00
27/02/2009	€ / R On 16-March-09	15.35	Call	Currency Future	12	10	12	10	0.00
27/02/2009	€ / R On 16-March-09	15.35	Put	Currency Future	2541	2732	2541	2732	0.00
27/02/2009	€ / R On 16-March-09	16.15	Call	Currency Future	0	4	0	4	0.00
27/02/2009	€ / R On 16-March-09	16.15	Put	Currency Future	3329	3527	3329	3527	0.00
27/02/2009	€ / R On 14-September-09	13.80	Call	Currency Future	805	727	805	727	0.00
27/02/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1366	1503	1366	1503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 14-September-09	14.10	Call	Currency Future	698	628	698	628	0.00
27/02/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1559	1705	1559	1705	0.00
27/02/2009	€ / R On 14-September-09	14.30	Call	Currency Future	633	569	633	569	0.00
27/02/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1694	1845	1694	1845	0.00
27/02/2009	€ / R On 14-September-09	14.40	Call	Currency Future	602	541	602	541	0.00
27/02/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1763	1917	1763	1917	0.00
27/02/2009	€ / R On 14-September-09	14.50	Call	Currency Future	573	514	573	514	0.00
27/02/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1834	1990	1834	1990	0.00
27/02/2009	€ / R On 14-September-09	14.60	Call	Currency Future	545	488	545	488	0.00
27/02/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1906	2065	1906	2065	0.00
27/02/2009	€ / R On 14-September-09	13.60	Call	Currency Future	879	795	879	795	0.00
27/02/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1240	1371	1240	1371	0.00
27/02/2009	€ / R On 14-September-09	14.30	Call	Currency Future	633	569	633	569	0.00
27/02/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1694	1845	1694	1845	0.00
27/02/2009	€ / R On 14-September-09	14.40	Call	Currency Future	602	541	602	541	0.00
27/02/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1763	1917	1763	1917	0.00
27/02/2009	€ / R On 16-March-09	9.50	Call	Currency Future	3321	3128	3321	3128	0.00
27/02/2009	€ / R On 16-March-09	9.50	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.30	Call	Currency Future	2521	2328	2521	2328	0.00
27/02/2009	€ / R On 16-March-09	10.30	Put	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 16-March-09	11.90	Call	Currency Future	966	786	966	786	0.00
27/02/2009	€ / R On 16-March-09	11.90	Put	Currency Future	45	58	45	58	0.00
27/02/2009	€ / R On 16-March-09	15.90	Call	Currency Future	1	6	1	6	0.00
27/02/2009	€ / R On 16-March-09	15.90	Put	Currency Future	3080	3278	3080	3278	0.00
27/02/2009	€ / R On 14-September-09	12.70	Call	Currency Future	1232	1123	1232	1123	0.00
27/02/2009	€ / R On 14-September-09	12.70	Put	Currency Future	693	800	693	800	0.00
27/02/2009	€ / R On 14-September-09	12.80	Call	Currency Future	1177	1072	1177	1072	0.00
27/02/2009	€ / R On 14-September-09	12.80	Put	Currency Future	738	849	738	849	0.00
27/02/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1131	1028	1131	1028	0.00
27/02/2009	€ / R On 14-September-09	12.90	Put	Currency Future	792	904	792	904	0.00
27/02/2009	€ / R On 14-September-09	13.60	Call	Currency Future	879	795	879	795	0.00
27/02/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1240	1371	1240	1371	0.00
27/02/2009	€ / R On 14-September-09	13.55	Call	Currency Future	895	809	895	809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1206	1335	1206	1335	0.00
27/02/2009	€ / R On 14-September-09	14.05	Call	Currency Future	715	644	715	644	0.00
27/02/2009	€ / R On 14-September-09	14.05	Put	Currency Future	1526	1670	1526	1670	0.00
27/02/2009	€ / R On 14-September-09	14.15	Call	Currency Future	681	613	681	613	0.00
27/02/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1592	1739	1592	1739	0.00
27/02/2009	€ / R On 14-September-09	14.25	Call	Currency Future	649	583	649	583	0.00
27/02/2009	€ / R On 14-September-09	14.25	Put	Currency Future	1660	1809	1660	1809	0.00
27/02/2009	€ / R On 16-March-09	9.40	Call	Currency Future	3421	3228	3421	3228	0.00
27/02/2009	€ / R On 16-March-09	9.40	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1054	953	1054	953	0.00
27/02/2009	€ / R On 14-September-09	13.10	Put	Currency Future	915	1029	915	1029	0.00
27/02/2009	€ / R On 16-March-09	9.60	Call	Currency Future	3221	3028	3221	3028	0.00
27/02/2009	€ / R On 16-March-09	9.60	Put	Currency Future	0	0	0	0	0.00
27/02/2009	€ / R On 16-March-09	10.40	Call	Currency Future	2421	2229	2421	2229	0.00
27/02/2009	€ / R On 16-March-09	10.40	Put	Currency Future	0	1	0	1	0.00
27/02/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1131	1028	1131	1028	0.00
27/02/2009	€ / R On 14-September-09	12.90	Put	Currency Future	792	904	792	904	0.00
27/02/2009	€ / R On 14-September-09	12.85	Call	Currency Future	1150	1048	1150	1048	0.00
27/02/2009	€ / R On 14-September-09	12.85	Put	Currency Future	761	874	761	874	0.00
27/02/2009	€ / R On 14-September-09	12.95	Call	Currency Future	1112	1008	1112	1008	0.00
27/02/2009	€ / R On 14-September-09	12.95	Put	Currency Future	823	934	823	934	0.00
27/02/2009	€ / R On 14-September-09	13.55	Call	Currency Future	895	809	895	809	0.00
27/02/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1206	1335	1206	1335	0.00
27/02/2009	AL13 On 07-May-09			Index Future	242.1400	242.8270	242.1410	242.8270	7.00
27/02/2009	ALBI On 07-May-09			Index Future	291.5100	295.0450	291.5080	295.0450	501.00
27/02/2009	ALBI On 06-August-09			Index Future	299.0900	302.7170	299.0860	302.7170	0.00
27/02/2009	ALBI On 05-November-09			Index Future	302.3900	305.8420	302.3910	305.8420	0.00
27/02/2009	CRD1 On 07-May-09			Index Future	125.4800	126.3080	125.4840	126.3080	0.00
27/02/2009	CRD1 On 06-August-09			Index Future	128.7500	129.5930	128.7460	129.5930	2.00
27/02/2009	CRD1 On 05-November-09			Index Future	131.5000	132.3610	131.4990	132.3610	0.00
27/02/2009	GOVI On 07-May-09			jGovi	293.5500	296.9675	293.5515	296.9675	186.00
27/02/2009	GOVI On 06-August-09			jGovi	301.1800	304.6900	301.1830	304.6900	0.00
27/02/2009	GOVI On 05-November-09			jGovi	307.6200	311.1990	307.6225	311.1990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ILBI On 07-May-09			Index Future	337.6900	337.8790	337.6900	337.8790	2.00
27/02/2009	ILBI On 06-August-09			Index Future	346.2000	346.3870	346.1960	346.3870	0.00
27/02/2009	ILBI On 05-November-09			Index Future	349.6500	349.3080	349.6490	349.3080	0.00
27/02/2009	J153 On 31-August-10			jSwap	8.9700	8.8580	0.0277	0.0256	0.00
27/02/2009	J157 On 15-September-15			jSwap	9.0000	8.8060	0.0137	0.0241	0.00
27/02/2009	J186 On 21-December-26			jSwap	8.3900	8.1790	0.0821	0.0637	0.00
27/02/2009	J201 On 22-December-14			jSwap	8.7800	8.5800	0.0600	0.0511	0.00
27/02/2009	J203 On 15-September-17			jSwap	9.0400	8.8440	0.0989	0.0870	0.00
27/02/2009	J204 On 21-December-18			jSwap	8.9000	8.6900	0.0936	0.0805	0.00
27/02/2009	J207 On 15-January-20			jSwap	8.8400	8.6320	0.0593	0.0451	0.00
27/02/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
27/02/2009	JFRA On 07-May-09			jFra	7.8000	7.6700	0.0191	0.0188	0.00
27/02/2009	JFRA On 06-August-09			jFra	6.9700	6.7990	0.0171	0.0167	0.00
27/02/2009	JFRA On 05-November-09			jFra	7.0300	6.8580	0.0172	0.0168	0.00
27/02/2009	JN02 On 07-May-09			jNote	7.6000	7.4330	0.1397	0.1368	0.00
27/02/2009	JN02 On 06-August-09			jNote	7.6900	7.5130	0.1413	0.1384	0.00
27/02/2009	JN05 On 07-May-09			jNote	8.4000	8.1980	0.3423	0.3355	0.00
27/02/2009	JN05 On 06-August-09			jNote	8.4800	8.2730	0.3461	0.3391	0.00
27/02/2009	JN10 On 07-May-09			jNote	8.6700	8.4610	0.5796	0.5709	0.00
27/02/2009	JN10 On 06-August-09			jNote	8.6900	8.4860	0.5801	0.5715	0.00
27/02/2009	JROD On 27-February-09			jRod	11.0900	11.0920	10.1100	11.0910	0.00
27/02/2009	JROD On 31-March-09			jRod	10.6200	10.6170	0.0073	0.0067	0.00
27/02/2009	JROD On 30-April-09			jRod	10.1500	10.1480	0.0061	0.0055	0.00
27/02/2009	JROD On 29-May-09			jRod	9.7400	10.4200	0.0052	0.0122	0.00
27/02/2009	JROD On 30-June-09			jRod	9.8500	9.8400	0.0100	0.0093	0.00
27/02/2009	OTH1 On 07-May-09			Index Future	280.7100	284.7120	280.7110	284.7120	0.00
27/02/2009	OTH1 On 06-August-09			Index Future	288.0100	292.1160	288.0080	292.1160	3.00
27/02/2009	OTH1 On 05-November-09			Index Future	294.1700	298.3560	294.1660	298.3560	0.00
27/02/2009	R153 On 07-May-09			Bond Future	6.4600	6.2260	110.5910	110.9003	4,652.00
27/02/2009	R153 On 06-August-09			Bond Future	6.0100	5.7140	112.8437	113.1556	0.00
27/02/2009	R153 On 05-November-09			Bond Future	5.0000	5.1370	108.7581	108.6456	0.00
27/02/2009	R153 On 07-May-09	9.25	Call	Option on Bond Future	3547	3856	3547	3856	0.00
27/02/2009	R153 On 07-May-09	9.25	Put	Option on Bond Future	2	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	3866	4174	3866	4174	0.00
27/02/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	12	8	12	8	0.00
27/02/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1298	1202	1298	1202	0.00
27/02/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	77	94	77	94	0.00
27/02/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	4112	4421	4112	4421	0.00
27/02/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	8	5	8	5	0.00
27/02/2009	R157 On 04-February-10			Bond Future	8.0500	7.8150	129.6257	130.8309	0.00
27/02/2009	R157 On 07-May-09			Bond Future	8.0200	7.8180	128.9546	130.0931	10,454.00
27/02/2009	R157 On 06-August-09			Bond Future	7.9800	7.7690	131.7232	132.8850	5,000.00
27/02/2009	R157 On 05-November-09			Bond Future	8.0100	7.7840	127.3183	128.5005	0.00
27/02/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	5625	6238	5625	6238	0.00
27/02/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	7166	6574	7166	6574	0.00
27/02/2009	R157 On 07-May-09	7.25	Call	Option on Bond Future	1120	1479	1120	1479	386.00
27/02/2009	R157 On 07-May-09	7.25	Put	Option on Bond Future	5599	4819	5599	4819	0.00
27/02/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	8686	9575	8686	9575	0.00
27/02/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	1903	1631	1903	1631	0.00
27/02/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	4089	4640	4089	4640	0.00
27/02/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	6811	6181	6811	6181	0.00
27/02/2009	R157 On 07-May-09	6.50	Call	Option on Bond Future	336	484	336	484	0.00
27/02/2009	R157 On 07-May-09	6.50	Put	Option on Bond Future	9400	8410	9400	8410	0.00
27/02/2009	R157 On 07-May-09	9.00	Call	Option on Bond Future	6360	7295	6360	7295	0.00
27/02/2009	R157 On 07-May-09	9.00	Put	Option on Bond Future	893	690	893	690	0.00
27/02/2009	R186 On 04-February-10			Bond Future	8.4800	8.2190	119.4203	122.0383	0.00
27/02/2009	R186 On 07-May-09			Bond Future	8.4800	8.2400	122.4315	124.8885	12,757.00
27/02/2009	R186 On 06-August-09			Bond Future	8.4400	8.2030	120.0242	122.5356	2,500.00
27/02/2009	R186 On 05-November-09			Bond Future	8.4500	8.2050	122.3986	124.9611	0.00
27/02/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	12009	13449	12009	13449	0.00
27/02/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	14306	13128	14306	13128	0.00
27/02/2009	R186 On 07-May-09	8.00	Call	Option on Bond Future	3538	4605	3538	4605	2,500.00
27/02/2009	R186 On 07-May-09	8.00	Put	Option on Bond Future	8583	7194	8583	7194	0.00
27/02/2009	R186 On 06-August-09	7.50	Call	Option on Bond Future	4442	5400	4442	5400	35.00
27/02/2009	R186 On 06-August-09	7.50	Put	Option on Bond Future	14747	13193	14747	13193	0.00
27/02/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	7224	8333	7224	8333	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	17535	16081	17535	16081	0.00
27/02/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	12041	13708	12041	13708	0.00
27/02/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	6536	5691	6536	5691	0.00
27/02/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	14234	15889	14234	15889	0.00
27/02/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	8861	7953	8861	7953	5,000.00
27/02/2009	R186 On 07-May-09	9.00	Call	Option on Bond Future	8601	10348	8601	10348	0.00
27/02/2009	R186 On 07-May-09	9.00	Put	Option on Bond Future	3376	2666	3376	2666	0.00
27/02/2009	R186 On 07-May-09	6.50	Call	Option on Bond Future	387	600	387	600	97.00
27/02/2009	R186 On 07-May-09	6.50	Put	Option on Bond Future	23625	21381	23625	21381	0.00
27/02/2009	R196 On 07-May-09			Bond Future	9.4400	9.3000	102.0945	102.1350	0.00
27/02/2009	R196 On 07-May-09	11.00	Call	Option on Bond Future	1136	1166	1136	1166	0.00
27/02/2009	R196 On 07-May-09	11.00	Put	Option on Bond Future	670	659	670	659	0.00
27/02/2009	R201 On 04-February-10			Bond Future	7.8500	7.6120	104.7699	105.7395	0.00
27/02/2009	R201 On 07-May-09			Bond Future	7.9500	7.7520	106.9591	107.8705	2.00
27/02/2009	R201 On 06-August-09			Bond Future	7.8600	7.6470	105.0709	106.0019	0.00
27/02/2009	R201 On 05-November-09			Bond Future	7.8400	7.6170	107.1531	108.1048	0.00
27/02/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	4171	4655	4171	4655	0.00
27/02/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	5602	5117	5602	5117	0.00
27/02/2009	R201 On 07-May-09	9.25	Call	Option on Bond Future	6182	6980	6182	6980	0.00
27/02/2009	R201 On 07-May-09	9.25	Put	Option on Bond Future	469	355	469	355	0.00
27/02/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	7236	7969	7236	7969	0.00
27/02/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	1312	1115	1312	1115	0.00
27/02/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	3564	4033	3564	4033	0.00
27/02/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	5020	4536	5020	4536	0.00
27/02/2009	R203 On 04-February-10			Bond Future	8.4800	8.2440	102.0792	103.3707	0.00
27/02/2009	R203 On 07-May-09			Bond Future	8.4800	8.2710	99.9378	101.1575	0.00
27/02/2009	R203 On 06-August-09			Bond Future	8.4300	8.2130	102.3207	103.5658	0.00
27/02/2009	R203 On 05-November-09			Bond Future	8.4400	8.2180	100.1726	101.4409	0.00
27/02/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	6551	7229	6551	7229	0.00
27/02/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	8088	7474	8088	7474	0.00
27/02/2009	R203 On 07-May-09	9.00	Call	Option on Bond Future	4817	5680	4817	5680	0.00
27/02/2009	R203 On 07-May-09	9.00	Put	Option on Bond Future	1824	1468	1824	1468	0.00
27/02/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	7503	8372	7503	8372	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	2921	2544	2921	2544	0.00
27/02/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	3788	4315	3788	4315	0.00
27/02/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	9263	8522	9263	8522	0.00
27/02/2009	R204 On 04-February-10			Bond Future	8.5100	8.2770	97.9647	99.3671	0.00
27/02/2009	R204 On 07-May-09			Bond Future	8.5100	8.2990	99.8357	101.1533	305.00
27/02/2009	R204 On 06-August-09			Bond Future	8.4600	8.2510	98.1615	99.5057	0.00
27/02/2009	R204 On 05-November-09			Bond Future	8.4800	8.2550	100.1031	101.4788	0.00
27/02/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	6865	7599	6865	7599	0.00
27/02/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	8740	8072	8740	8072	0.00
27/02/2009	R204 On 07-May-09	8.75	Call	Option on Bond Future	4235	5072	4235	5072	0.00
27/02/2009	R204 On 07-May-09	8.75	Put	Option on Bond Future	2698	2217	2698	2217	750.00
27/02/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	8056	8988	8056	8988	0.00
27/02/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	3297	2885	3297	2885	0.00
27/02/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	4144	4714	4144	4714	0.00
27/02/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	10390	9585	10390	9585	0.00
27/02/2009	R204 On 07-May-09	7.75	Call	Option on Bond Future	1518	1969	1518	1969	750.00
27/02/2009	R204 On 07-May-09	7.75	Put	Option on Bond Future	6462	5596	6462	5596	0.00
27/02/2009	R204 On 07-May-09	9.00	Call	Option on Bond Future	5141	6065	5141	6065	0.00
27/02/2009	R204 On 07-May-09	9.00	Put	Option on Bond Future	2068	1674	2068	1674	0.00
27/02/2009	R206 On 04-February-10			Bond Future	7.7100	7.4430	99.7989	100.7010	0.00
27/02/2009	R206 On 07-May-09			Bond Future	7.8600	7.6370	101.0287	101.8775	2,179.00
27/02/2009	R206 On 06-August-09			Bond Future	7.7500	7.5100	99.6547	100.5247	0.00
27/02/2009	R206 On 05-November-09			Bond Future	7.7200	7.4640	101.6327	102.5163	0.00
27/02/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	3675	4141	3675	4141	0.00
27/02/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4386	3950	4386	3950	0.00
27/02/2009	R206 On 07-May-09	9.00	Call	Option on Bond Future	4750	5470	4750	5470	0.00
27/02/2009	R206 On 07-May-09	9.00	Put	Option on Bond Future	502	373	502	373	0.00
27/02/2009	R206 On 06-August-09	7.00	Call	Option on Bond Future	1754	2101	1754	2101	300.00
27/02/2009	R206 On 06-August-09	7.00	Put	Option on Bond Future	4536	4013	4536	4013	0.00
27/02/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	3144	3595	3144	3595	0.00
27/02/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3900	3468	3900	3468	0.00
27/02/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	6340	7037	6340	7037	0.00
27/02/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	1007	834	1007	834	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	R207 On 04-February-10			Bond Future	8.5600	8.3400	91.8638	93.2281	0.00
27/02/2009	R207 On 07-May-09			Bond Future	8.5500	8.3560	93.3343	94.6132	0.00
27/02/2009	R207 On 06-August-09			Bond Future	8.5200	8.3140	91.9082	93.2192	0.00
27/02/2009	R207 On 05-November-09			Bond Future	8.5300	8.3190	93.7259	95.0627	0.00
27/02/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	7203	7924	7203	7924	0.00
27/02/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	9141	8497	9141	8497	0.00
27/02/2009	R207 On 07-May-09	9.00	Call	Option on Bond Future	5168	6048	5168	6048	0.00
27/02/2009	R207 On 07-May-09	9.00	Put	Option on Bond Future	2310	1911	2310	1911	0.00
27/02/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	8208	9106	8208	9106	0.00
27/02/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	3644	3231	3644	3231	0.00
27/02/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	4250	4800	4250	4800	0.00
27/02/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	11075	10289	11075	10289	0.00
27/02/2009	R208 On 04-February-10			Bond Future	8.7200	8.5130	88.5608	89.9075	0.00
27/02/2009	R208 On 07-May-09			Bond Future	8.6000	8.3960	87.1848	88.5340	0.00
27/02/2009	R208 On 06-August-09			Bond Future	8.5900	8.3840	89.0885	90.4643	0.00
27/02/2009	R208 On 05-November-09			Bond Future	8.6300	8.4240	87.2609	88.6418	0.00
27/02/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	8041	8775	8041	8775	0.00
27/02/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	9472	8859	9472	8859	0.00
27/02/2009	R208 On 07-May-09	8.75	Call	Option on Bond Future	4204	5030	4204	5030	0.00
27/02/2009	R208 On 07-May-09	8.75	Put	Option on Bond Future	3184	2661	3184	2661	0.00
27/02/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	8183	9111	8183	9111	0.00
27/02/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	3963	3515	3963	3515	0.00
27/02/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	4772	5377	4772	5377	0.00
27/02/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	10786	10009	10786	10009	0.00
27/02/2009	R209 On 04-February-10			Bond Future	8.2900	8.0280	80.6080	82.9372	0.00
27/02/2009	R209 On 07-May-09			Bond Future	8.3000	8.0560	78.7814	80.9700	5,493.00
27/02/2009	R209 On 06-August-09			Bond Future	8.2700	8.0230	80.6630	82.8967	0.00
27/02/2009	R209 On 05-November-09			Bond Future	8.2800	8.0210	79.1020	81.3855	0.00
27/02/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	8579	9735	8579	9735	2,500.00
27/02/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	15992	14819	15992	14819	0.00
27/02/2009	R209 On 07-May-09	9.00	Call	Option on Bond Future	8087	9746	8087	9746	0.00
27/02/2009	R209 On 07-May-09	9.00	Put	Option on Bond Future	2321	1791	2321	1791	0.00
27/02/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	9856	11333	9856	11333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	5816	5059	5816	5059	0.00
27/02/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	5956	6946	5956	6946	0.00
27/02/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	15861	14568	15861	14568	0.00
27/02/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	5164	6064	5164	6064	5,000.00
27/02/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	17786	16403	17786	16403	0.00
27/02/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	18770	20541	18770	20541	0.00
27/02/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	5840	5282	5840	5282	0.00
27/02/2009	TRT1 On 07-May-09			Index Future	289.8100	293.1870	289.8050	293.1870	0.00
27/02/2009	TRT1 On 06-August-09			Index Future	297.3400	300.8110	297.3390	300.8110	100.00
27/02/2009	TRT1 On 05-November-09			Index Future	303.7000	307.2370	303.6960	307.2370	0.00
27/02/2009	ZAAD On 16-March-09			Currency Future	6.4800	6.4383	6.4838	6.4383	12,986.00
27/02/2009	ZAAD On 12-June-09			Currency Future	6.5600	6.5164	6.5643	6.5164	1,670.00
27/02/2009	ZAAD On 14-September-09			Currency Future	6.6300	6.5781	6.6295	6.5781	140.00
27/02/2009	ZAAD On 16-March-09	6.45	Call	Currency Future	151	146	151	146	0.00
27/02/2009	ZAAD On 16-March-09	6.45	Put	Currency Future	118	157	118	157	0.00
27/02/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	374	374	374	374	0.00
27/02/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	309	358	309	358	0.00
27/02/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	500	506	500	506	0.00
27/02/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	470	528	470	528	0.00
27/02/2009	ZAAD On 16-March-09	6.50	Call	Currency Future	131	127	131	127	0.00
27/02/2009	ZAAD On 16-March-09	6.50	Put	Currency Future	147	189	147	189	0.00
27/02/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	354	355	354	355	0.00
27/02/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	340	389	340	389	0.00
27/02/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	481	488	481	488	0.00
27/02/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	502	560	502	560	0.00
27/02/2009	ZAAD On 16-March-09	6.55	Call	Currency Future	113	111	113	111	0.00
27/02/2009	ZAAD On 16-March-09	6.55	Put	Currency Future	179	223	179	223	0.00
27/02/2009	ZAAD On 12-June-09	6.60	Call	Currency Future	335	338	335	338	0.00
27/02/2009	ZAAD On 12-June-09	6.60	Put	Currency Future	371	421	371	421	0.00
27/02/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	464	471	464	471	0.00
27/02/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	534	593	534	593	0.00
27/02/2009	ZAAD On 16-March-09	6.55	Call	Currency Future	113	111	113	111	0.00
27/02/2009	ZAAD On 16-March-09	6.55	Put	Currency Future	179	223	179	223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	318	321	318	321	0.00
27/02/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	404	454	404	454	0.00
27/02/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	464	471	464	471	0.00
27/02/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	534	593	534	593	0.00
27/02/2009	ZAAD On 16-March-09	6.65	Call	Currency Future	85	85	85	85	0.00
27/02/2009	ZAAD On 16-March-09	6.65	Put	Currency Future	251	297	251	297	0.00
27/02/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	287	291	287	291	0.00
27/02/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	472	524	472	524	0.00
27/02/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	431	439	431	439	0.00
27/02/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	602	661	602	661	0.00
27/02/2009	ZAAD On 16-March-09	6.60	Call	Currency Future	98	97	98	97	0.00
27/02/2009	ZAAD On 16-March-09	6.60	Put	Currency Future	214	259	214	259	0.00
27/02/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	318	321	318	321	0.00
27/02/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	404	454	404	454	0.00
27/02/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	481	488	481	488	0.00
27/02/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	502	560	502	560	0.00
27/02/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	447	455	447	455	0.00
27/02/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	568	627	568	627	0.00
27/02/2009	ZAAD On 16-March-09	6.60	Call	Currency Future	98	97	98	97	0.00
27/02/2009	ZAAD On 16-March-09	6.60	Put	Currency Future	214	259	214	259	0.00
27/02/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	302	305	302	305	0.00
27/02/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	438	489	438	489	0.00
27/02/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	416	425	416	425	0.00
27/02/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	637	696	637	696	0.00
27/02/2009	ZAAD On 16-March-09	6.70	Call	Currency Future	74	75	74	75	0.00
27/02/2009	ZAAD On 16-March-09	6.70	Put	Currency Future	290	336	290	336	0.00
27/02/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	273	277	273	277	0.00
27/02/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	508	560	508	560	0.00
27/02/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	402	410	402	410	0.00
27/02/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	672	732	672	732	0.00
27/02/2009	ZAAD On 16-March-09	6.75	Call	Currency Future	64	66	64	66	0.00
27/02/2009	ZAAD On 16-March-09	6.75	Put	Currency Future	330	377	330	377	0.00
27/02/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	259	264	259	264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	545	598	545	598	0.00
27/02/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	388	397	388	397	0.00
27/02/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	709	769	709	769	0.00
27/02/2009	ZAAD On 16-March-09	6.65	Call	Currency Future	85	85	85	85	0.00
27/02/2009	ZAAD On 16-March-09	6.65	Put	Currency Future	251	297	251	297	0.00
27/02/2009	ZAAD On 16-March-09	6.70	Call	Currency Future	74	75	74	75	0.00
27/02/2009	ZAAD On 16-March-09	6.70	Put	Currency Future	290	336	290	336	0.00
27/02/2009	ZAAD On 16-March-09	6.85	Call	Currency Future	46	49	46	49	0.00
27/02/2009	ZAAD On 16-March-09	6.85	Put	Currency Future	413	461	413	461	0.00
27/02/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	235	240	235	240	0.00
27/02/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	621	674	621	674	0.00
27/02/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	363	372	363	372	0.00
27/02/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	783	844	783	844	0.00
27/02/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	235	240	235	240	0.00
27/02/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	621	674	621	674	0.00
27/02/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	375	384	375	384	0.00
27/02/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	746	806	746	806	0.00
27/02/2009	ZAAD On 16-March-09	6.80	Call	Currency Future	54	57	54	57	0.00
27/02/2009	ZAAD On 16-March-09	6.80	Put	Currency Future	371	418	371	418	0.00
27/02/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	247	252	247	252	0.00
27/02/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	583	635	583	635	0.00
27/02/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	388	397	388	397	0.00
27/02/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	709	769	709	769	0.00
27/02/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	363	372	363	372	0.00
27/02/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	783	844	783	844	0.00
27/02/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	259	264	259	264	0.00
27/02/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	545	598	545	598	0.00
27/02/2009	ZAAD On 16-March-09	6.95	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	6.95	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	209	215	209	215	0.00
27/02/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	695	749	695	749	0.00
27/02/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	330	340	330	340	0.00
27/02/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	850	912	850	912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 16-March-09	6.90	Call	Currency Future	38	41	38	41	0.00
27/02/2009	ZAAD On 16-March-09	6.90	Put	Currency Future	454	503	454	503	0.00
27/02/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	224	230	224	230	0.00
27/02/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	660	713	660	713	0.00
27/02/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	346	355	346	355	0.00
27/02/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	816	877	816	877	0.00
27/02/2009	ZAAD On 16-March-09	6.95	Call	Currency Future	31	35	31	35	0.00
27/02/2009	ZAAD On 16-March-09	6.95	Put	Currency Future	497	547	497	547	0.00
27/02/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	346	355	346	355	0.00
27/02/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	816	877	816	877	0.00
27/02/2009	ZAAD On 16-March-09	6.80	Call	Currency Future	54	57	54	57	0.00
27/02/2009	ZAAD On 16-March-09	6.80	Put	Currency Future	371	418	371	418	0.00
27/02/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	247	252	247	252	0.00
27/02/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	583	635	583	635	0.00
27/02/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	273	277	273	277	0.00
27/02/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	508	560	508	560	0.00
27/02/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	302	305	302	305	0.00
27/02/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	438	489	438	489	0.00
27/02/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	25	29	25	29	0.00
27/02/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	541	590	541	590	0.00
27/02/2009	ZAAD On 12-June-09	7.10	Call	Currency Future	195	201	195	201	0.00
27/02/2009	ZAAD On 12-June-09	7.10	Put	Currency Future	731	785	731	785	0.00
27/02/2009	ZAAD On 16-March-09	7.05	Call	Currency Future	20	24	20	24	0.00
27/02/2009	ZAAD On 16-March-09	7.05	Put	Currency Future	586	635	586	635	0.00
27/02/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	182	188	182	188	0.00
27/02/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	768	822	768	822	0.00
27/02/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	209	215	209	215	0.00
27/02/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	695	749	695	749	0.00
27/02/2009	ZAAD On 16-March-09	6.90	Call	Currency Future	38	41	38	41	0.00
27/02/2009	ZAAD On 16-March-09	6.90	Put	Currency Future	454	503	454	503	0.00
27/02/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	182	188	182	188	0.00
27/02/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	768	822	768	822	0.00
27/02/2009	ZAAD On 16-March-09	7.65	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 16-March-09	7.65	Put	Currency Future	1167	1213	1167	1213	0.00
27/02/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	67	73	67	73	0.00
27/02/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1302	1357	1302	1357	0.00
27/02/2009	ZAAD On 16-March-09	7.80	Call	Currency Future	0	1	0	1	0.00
27/02/2009	ZAAD On 16-March-09	7.80	Put	Currency Future	1316	1362	1316	1362	0.00
27/02/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	56	63	56	63	0.00
27/02/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1392	1446	1392	1446	0.00
27/02/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	2	3	2	3	0.00
27/02/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	1018	1065	1018	1065	0.00
27/02/2009	ZAAD On 12-June-09	7.60	Call	Currency Future	92	99	92	99	0.00
27/02/2009	ZAAD On 12-June-09	7.60	Put	Currency Future	1128	1183	1128	1183	0.00
27/02/2009	ZAAD On 16-March-09	7.30	Call	Currency Future	6	8	6	8	0.00
27/02/2009	ZAAD On 16-March-09	7.30	Put	Currency Future	822	870	822	870	0.00
27/02/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 16-March-09	7.15	Call	Currency Future	12	15	12	15	0.00
27/02/2009	ZAAD On 16-March-09	7.15	Put	Currency Future	678	727	678	727	0.00
27/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	157	164	157	164	0.00
27/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	843	898	843	898	0.00
27/02/2009	ZAAD On 16-March-09	7.10	Call	Currency Future	16	19	16	19	0.00
27/02/2009	ZAAD On 16-March-09	7.10	Put	Currency Future	632	681	632	681	0.00
27/02/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	169	176	169	176	0.00
27/02/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	805	860	805	860	0.00
27/02/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	354	355	354	355	0.00
27/02/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	340	389	340	389	0.00
27/02/2009	ZAAD On 16-March-09	6.35	Call	Currency Future	203	191	203	191	0.00
27/02/2009	ZAAD On 16-March-09	6.35	Put	Currency Future	69	102	69	102	0.00
27/02/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	394	393	394	393	0.00
27/02/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	279	327	279	327	0.00
27/02/2009	ZAAD On 16-March-09	6.25	Call	Currency Future	270	250	270	250	0.00
27/02/2009	ZAAD On 16-March-09	6.25	Put	Currency Future	36	62	36	62	0.00
27/02/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	415	414	415	414	0.00
27/02/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	250	297	250	297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 16-March-09	6.30	Call	Currency Future	235	219	235	219	0.00
27/02/2009	ZAAD On 16-March-09	6.30	Put	Currency Future	51	80	51	80	0.00
27/02/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	415	414	415	414	0.00
27/02/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	250	297	250	297	0.00
27/02/2009	ZAAD On 16-March-09	6.40	Call	Currency Future	175	167	175	167	0.00
27/02/2009	ZAAD On 16-March-09	6.40	Put	Currency Future	92	128	92	128	0.00
27/02/2009	ZAAD On 16-March-09	6.45	Call	Currency Future	151	146	151	146	0.00
27/02/2009	ZAAD On 16-March-09	6.45	Put	Currency Future	118	157	118	157	0.00
27/02/2009	ZAAD On 16-March-09	7.05	Call	Currency Future	20	24	20	24	0.00
27/02/2009	ZAAD On 16-March-09	7.05	Put	Currency Future	586	635	586	635	0.00
27/02/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	463	458	463	458	0.00
27/02/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	199	242	199	242	0.00
27/02/2009	ZAAD On 16-March-09	6.20	Call	Currency Future	316	287	316	287	0.00
27/02/2009	ZAAD On 16-March-09	6.20	Put	Currency Future	33	49	33	49	0.00
27/02/2009	ZAAD On 16-March-09	6.40	Call	Currency Future	175	167	175	167	0.00
27/02/2009	ZAAD On 16-March-09	6.40	Put	Currency Future	92	128	92	128	0.00
27/02/2009	ZAAD On 16-March-09	7.15	Call	Currency Future	12	15	12	15	0.00
27/02/2009	ZAAD On 16-March-09	7.15	Put	Currency Future	678	727	678	727	0.00
27/02/2009	ZAAD On 16-March-09	7.20	Call	Currency Future	9	12	9	12	0.00
27/02/2009	ZAAD On 16-March-09	7.20	Put	Currency Future	726	774	726	774	0.00
27/02/2009	ZAAD On 16-March-09	7.30	Call	Currency Future	6	8	6	8	0.00
27/02/2009	ZAAD On 16-March-09	7.30	Put	Currency Future	822	870	822	870	0.00
27/02/2009	ZAAD On 16-March-09	7.40	Call	Currency Future	3	5	3	5	0.00
27/02/2009	ZAAD On 16-March-09	7.40	Put	Currency Future	919	967	919	967	0.00
27/02/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	169	176	169	176	0.00
27/02/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	805	860	805	860	0.00
27/02/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	146	153	146	153	0.00
27/02/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	882	937	882	937	0.00
27/02/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	126	133	126	133	0.00
27/02/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	962	1017	962	1017	0.00
27/02/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	108	115	108	115	0.00
27/02/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	1044	1099	1044	1099	0.00
27/02/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	7	10	7	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	774	822	774	822	0.00
27/02/2009	ZAAD On 16-March-09	7.35	Call	Currency Future	4	6	4	6	0.00
27/02/2009	ZAAD On 16-March-09	7.35	Put	Currency Future	870	918	870	918	0.00
27/02/2009	ZAAD On 12-June-09	7.35	Call	Currency Future	136	143	136	143	0.00
27/02/2009	ZAAD On 12-June-09	7.35	Put	Currency Future	921	976	921	976	0.00
27/02/2009	ZAAD On 12-June-09	7.45	Call	Currency Future	117	124	117	124	0.00
27/02/2009	ZAAD On 12-June-09	7.45	Put	Currency Future	1002	1057	1002	1057	0.00
27/02/2009	ZAAD On 16-March-09	6.10	Call	Currency Future	406	367	406	367	0.00
27/02/2009	ZAAD On 16-March-09	6.10	Put	Currency Future	22	29	22	29	0.00
27/02/2009	ZAAD On 16-March-09	6.20	Call	Currency Future	316	287	316	287	0.00
27/02/2009	ZAAD On 16-March-09	6.20	Put	Currency Future	33	49	33	49	0.00
27/02/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	520	510	520	510	0.00
27/02/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	155	194	155	194	0.00
27/02/2009	ZAAD On 16-March-09	5.90	Call	Currency Future	589	546	589	546	0.00
27/02/2009	ZAAD On 16-March-09	5.90	Put	Currency Future	6	8	6	8	0.00
27/02/2009	ZAAD On 16-March-09	6.00	Call	Currency Future	495	454	495	454	0.00
27/02/2009	ZAAD On 16-March-09	6.00	Put	Currency Future	12	15	12	15	0.00
27/02/2009	ZAAD On 12-June-09	6.00	Call	Currency Future	662	645	662	645	0.00
27/02/2009	ZAAD On 12-June-09	6.00	Put	Currency Future	97	128	97	128	0.00
27/02/2009	ZAAD On 12-June-09	6.10	Call	Currency Future	588	575	588	575	0.00
27/02/2009	ZAAD On 12-June-09	6.10	Put	Currency Future	124	159	124	159	0.00
27/02/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	520	510	520	510	0.00
27/02/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	155	194	155	194	0.00
27/02/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	463	458	463	458	0.00
27/02/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	199	242	199	242	0.00
27/02/2009	ZAAD On 16-March-09	5.95	Call	Currency Future	542	499	542	499	0.00
27/02/2009	ZAAD On 16-March-09	5.95	Put	Currency Future	8	11	8	11	0.00
27/02/2009	ZAAD On 16-March-09	6.05	Call	Currency Future	450	409	450	409	0.00
27/02/2009	ZAAD On 16-March-09	6.05	Put	Currency Future	16	21	16	21	0.00
27/02/2009	ZAAD On 16-March-09	6.15	Call	Currency Future	364	326	364	326	0.00
27/02/2009	ZAAD On 16-March-09	6.15	Put	Currency Future	30	38	30	38	0.00
27/02/2009	ZAAD On 12-June-09	6.05	Call	Currency Future	625	609	625	609	0.00
27/02/2009	ZAAD On 12-June-09	6.05	Put	Currency Future	110	143	110	143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	553	542	553	542	0.00
27/02/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	139	176	139	176	0.00
27/02/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	491	484	491	484	0.00
27/02/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	176	217	176	217	0.00
27/02/2009	ZAAD On 12-June-09	6.35	Call	Currency Future	438	435	438	435	0.00
27/02/2009	ZAAD On 12-June-09	6.35	Put	Currency Future	224	269	224	269	0.00
27/02/2009	ZAAD On 16-March-09	6.15	Call	Currency Future	364	326	364	326	0.00
27/02/2009	ZAAD On 16-March-09	6.15	Put	Currency Future	30	38	30	38	0.00
27/02/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	553	542	553	542	0.00
27/02/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	139	176	139	176	0.00
27/02/2009	ZAAD On 16-March-09	7.20	Call	Currency Future	9	12	9	12	0.00
27/02/2009	ZAAD On 16-March-09	7.20	Put	Currency Future	726	774	726	774	0.00
27/02/2009	ZAAD On 16-March-09	7.40	Call	Currency Future	3	5	3	5	0.00
27/02/2009	ZAAD On 16-March-09	7.40	Put	Currency Future	919	967	919	967	0.00
27/02/2009	ZAAD On 16-March-09	7.45	Call	Currency Future	2	4	2	4	0.00
27/02/2009	ZAAD On 16-March-09	7.45	Put	Currency Future	969	1016	969	1016	0.00
27/02/2009	ZAAD On 16-March-09	7.55	Call	Currency Future	1	2	1	2	0.00
27/02/2009	ZAAD On 16-March-09	7.55	Put	Currency Future	1068	1114	1068	1114	0.00
27/02/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	100	107	100	107	0.00
27/02/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	1086	1141	1086	1141	0.00
27/02/2009	ZAAD On 12-June-09	7.65	Call	Currency Future	85	92	85	92	0.00
27/02/2009	ZAAD On 12-June-09	7.65	Put	Currency Future	1171	1226	1171	1226	0.00
27/02/2009	ZAAD On 16-March-09	7.60	Call	Currency Future	1	2	1	2	0.00
27/02/2009	ZAAD On 16-March-09	7.60	Put	Currency Future	1117	1163	1117	1163	0.00
27/02/2009	ZAAD On 16-March-09	7.70	Call	Currency Future	1	1	1	1	0.00
27/02/2009	ZAAD On 16-March-09	7.70	Put	Currency Future	1217	1263	1217	1263	0.00
27/02/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	146	153	146	153	0.00
27/02/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	882	937	882	937	0.00
27/02/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	79	86	79	86	0.00
27/02/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1214	1269	1214	1269	0.00
27/02/2009	ZAAD On 16-March-09	7.90	Call	Currency Future	0	0	0	0	0.00
27/02/2009	ZAAD On 16-March-09	7.90	Put	Currency Future	1416	1462	1416	1462	0.00
27/02/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	79	86	79	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1214	1269	1214	1269	0.00
27/02/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	67	73	67	73	0.00
27/02/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1302	1357	1302	1357	0.00
27/02/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	56	63	56	63	0.00
27/02/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1392	1446	1392	1446	0.00
27/02/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	48	54	48	54	0.00
27/02/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	1483	1537	1483	1537	0.00
27/02/2009	ZAAD On 16-March-09	7.90	Call	Currency Future	0	0	0	0	0.00
27/02/2009	ZAAD On 16-March-09	7.90	Put	Currency Future	1416	1462	1416	1462	0.00
27/02/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	0	0	0	0	0.00
27/02/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	1516	1562	1516	1562	0.00
27/02/2009	ZAAD On 16-March-09	8.10	Call	Currency Future	0	0	0	0	0.00
27/02/2009	ZAAD On 16-March-09	8.10	Put	Currency Future	1616	1662	1616	1662	0.00
27/02/2009	ZAAD On 16-March-09	8.20	Call	Currency Future	0	0	0	0	0.00
27/02/2009	ZAAD On 16-March-09	8.20	Put	Currency Future	1716	1762	1716	1762	0.00
27/02/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	0	1	0	1	0.00
27/02/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	1267	1312	1267	1312	0.00
27/02/2009	ZAAD On 16-March-09	7.85	Call	Currency Future	0	0	0	0	0.00
27/02/2009	ZAAD On 16-March-09	7.85	Put	Currency Future	1366	1412	1366	1412	0.00
27/02/2009	ZAAD On 16-March-09	7.95	Call	Currency Future	0	0	0	0	0.00
27/02/2009	ZAAD On 16-March-09	7.95	Put	Currency Future	1466	1512	1466	1512	0.00
27/02/2009	ZAAD On 16-March-09	8.05	Call	Currency Future	0	0	0	0	0.00
27/02/2009	ZAAD On 16-March-09	8.05	Put	Currency Future	1566	1612	1566	1612	0.00
27/02/2009	ZAAD On 12-June-09	8.10	Call	Currency Future	40	46	40	46	0.00
27/02/2009	ZAAD On 12-June-09	8.10	Put	Currency Future	1576	1629	1576	1629	0.00
27/02/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	34	39	34	39	0.00
27/02/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1669	1722	1669	1722	0.00
27/02/2009	ZAAD On 12-June-09	8.30	Call	Currency Future	28	33	28	33	0.00
27/02/2009	ZAAD On 12-June-09	8.30	Put	Currency Future	1764	1816	1764	1816	0.00
27/02/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	34	39	34	39	0.00
27/02/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1669	1722	1669	1722	0.00
27/02/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	100	107	100	107	0.00
27/02/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	1086	1141	1086	1141	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	394	393	394	393	0.00
27/02/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	279	327	279	327	0.00
27/02/2009	ZAAD On 16-March-09	7.10	Call	Currency Future	16	19	16	19	0.00
27/02/2009	ZAAD On 16-March-09	7.10	Put	Currency Future	632	681	632	681	0.00
27/02/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	538	543	538	543	0.00
27/02/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	408	465	408	465	0.00
27/02/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	314	325	314	325	0.00
27/02/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	885	946	885	946	0.00
27/02/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	285	296	285	296	0.00
27/02/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	955	1018	955	1018	0.00
27/02/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	557	564	557	564	0.00
27/02/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	378	435	378	435	0.00
27/02/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	519	524	519	524	0.00
27/02/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	440	496	440	496	0.00
27/02/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	330	340	330	340	0.00
27/02/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	850	912	850	912	0.00
27/02/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	299	310	299	310	0.00
27/02/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	920	982	920	982	0.00
27/02/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	599	602	599	602	0.00
27/02/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	320	374	320	374	0.00
27/02/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	557	564	557	564	0.00
27/02/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	378	435	378	435	0.00
27/02/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	431	439	431	439	0.00
27/02/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	602	661	602	661	0.00
27/02/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	285	296	285	296	0.00
27/02/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	955	1018	955	1018	0.00
27/02/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	258	269	258	269	0.00
27/02/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1028	1091	1028	1091	0.00
27/02/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	402	410	402	410	0.00
27/02/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	672	732	672	732	0.00
27/02/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	314	325	314	325	0.00
27/02/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	885	946	885	946	0.00
27/02/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	258	269	258	269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1028	1091	1028	1091	0.00
27/02/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	233	245	233	245	0.00
27/02/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	1104	1167	1104	1167	0.00
27/02/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	271	282	271	282	0.00
27/02/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	992	1054	992	1054	0.00
27/02/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	245	257	245	257	0.00
27/02/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	1066	1129	1066	1129	0.00
27/02/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	221	233	221	233	0.00
27/02/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1142	1205	1142	1205	0.00
27/02/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	622	624	622	624	0.00
27/02/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	293	346	293	346	0.00
27/02/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	578	582	578	582	0.00
27/02/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	348	404	348	404	0.00
27/02/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	647	646	647	646	0.00
27/02/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	267	318	267	318	0.00
27/02/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	519	524	519	524	0.00
27/02/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	440	496	440	496	0.00