



Derivatives Weekly Statistics Report

From 2009/03/30 To 2009/04/03

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 15-March-10			Currency Future	9.6100	9.6469	9.6058	9.6469	0.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 12-June-09			Currency Future	9.2400	9.2741	9.2372	9.2741	187820.00
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00
03/04/2009	\$ / R On 14-June-10			Currency Future	9.6900	9.7358	9.6945	9.7358	0.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-September-09			Currency Future	9.3700	9.4065	9.3694	9.4065	2809.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 14-December-09			Currency Future	9.4900	9.5262	9.4873	9.5262	615.00
03/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	954	973	954	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	954	973	954	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	954	973	954	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	954	973	954	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	954	973	954	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	954	973	954	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	954	973	954	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	954	973	954	973	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	998	976	998	976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	998	976	998	976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	998	976	998	976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	998	976	998	976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	998	976	998	976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	998	976	998	976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	998	976	998	976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	998	976	998	976	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	821	838	821	838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	821	838	821	838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	821	838	821	838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	821	838	821	838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	821	838	821	838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	821	838	821	838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	821	838	821	838	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1265	1241	1265	1241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1265	1241	1265	1241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1265	1241	1265	1241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1265	1241	1265	1241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1265	1241	1265	1241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1265	1241	1265	1241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1265	1241	1265	1241	0.00
03/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	363	378	363	378	1000.00
03/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	363	378	363	378	1000.00
03/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	363	378	363	378	1000.00
03/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1393	1372	1393	1372	0.00
03/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1393	1372	1393	1372	0.00
03/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1393	1372	1393	1372	0.00
03/04/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	877	892	877	892	0.00
03/04/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1582	1556	1582	1556	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	475	493	475	493	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1006	987	1006	987	0.00
03/04/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	382	398	382	398	0.00
03/04/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1313	1292	1313	1292	0.00
03/04/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	167	175	167	175	0.00
03/04/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1130	1101	1130	1101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	1130	1101	1130	1101	0.00
03/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	341	352	341	352	0.00
03/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	341	352	341	352	0.00
03/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	341	352	341	352	0.00
03/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1471	1445	1471	1445	0.00
03/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1471	1445	1471	1445	0.00
03/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1471	1445	1471	1445	0.00
03/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	469	487	469	487	0.00
03/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	469	487	469	487	0.00
03/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	469	487	469	487	0.00
03/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1781	1761	1781	1761	0.00
03/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1781	1761	1781	1761	0.00
03/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1781	1761	1781	1761	0.00
03/04/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	451	469	451	469	0.00
03/04/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1864	1842	1864	1842	0.00
03/04/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	191	201	191	201	0.00
03/04/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	191	201	191	201	0.00
03/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	191	201	191	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	191	201	191	201	0.00
03/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	191	201	191	201	0.00
03/04/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	1004	976	1004	976	0.00
03/04/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	1004	976	1004	976	0.00
03/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1004	976	1004	976	0.00
03/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1004	976	1004	976	0.00
03/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1004	976	1004	976	0.00
03/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	624	646	624	646	0.00
03/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1237	1220	1237	1220	0.00
03/04/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	414	431	414	431	0.00
03/04/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1195	1174	1195	1174	0.00
03/04/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	356	371	356	371	0.00
03/04/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	356	371	356	371	0.00
03/04/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	356	371	356	371	0.00
03/04/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	356	371	356	371	0.00
03/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	356	371	356	371	0.00
03/04/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2369	2345	2369	2345	0.00
03/04/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2369	2345	2369	2345	0.00
03/04/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2369	2345	2369	2345	0.00
03/04/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2369	2345	2369	2345	0.00
03/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2369	2345	2369	2345	0.00
03/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	775	803	775	803	0.00
03/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	137	129	137	129	0.00
03/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	474	496	474	496	0.00
03/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	337	322	337	322	0.00
03/04/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	56	57	56	57	0.00
03/04/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	2119	2083	2119	2083	0.00
03/04/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	77	79	77	79	0.00
03/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	77	79	77	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	77	79	77	79	0.00
03/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	77	79	77	79	0.00
03/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	77	79	77	79	0.00
03/04/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1890	1855	1890	1855	0.00
03/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1890	1855	1890	1855	0.00
03/04/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1890	1855	1890	1855	0.00
03/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1890	1855	1890	1855	0.00
03/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1890	1855	1890	1855	0.00
03/04/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	1301	1333	1301	1333	0.00
03/04/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	314	307	314	307	0.00
03/04/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	744	769	744	769	0.00
03/04/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	957	942	957	942	0.00
03/04/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	181	191	181	191	0.00
03/04/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3994	3964	3994	3964	0.00
03/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1123	1152	1123	1152	0.00
03/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1123	1152	1123	1152	0.00
03/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1123	1152	1123	1152	0.00
03/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	435	426	435	426	0.00
03/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	435	426	435	426	0.00
03/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	435	426	435	426	0.00
03/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	851	878	851	878	0.00
03/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	851	878	851	878	0.00
03/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	851	878	851	878	0.00
03/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	764	752	764	752	0.00
03/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	764	752	764	752	0.00
03/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	764	752	764	752	0.00
03/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	736	751	736	751	0.00
03/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	736	751	736	751	0.00
03/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	736	751	736	751	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1480	1454	1480	1454	0.00
03/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1480	1454	1480	1454	0.00
03/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1480	1454	1480	1454	0.00
03/04/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	1010	1030	1010	1030	0.00
03/04/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	904	883	904	883	0.00
03/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1900	1936	1900	1936	0.00
03/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	113	110	113	110	0.00
03/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1432	1466	1432	1466	0.00
03/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	245	240	245	240	0.00
03/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	385	401	385	401	0.00
03/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2197	2174	2197	2174	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	564	584	564	584	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	795	778	795	778	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	533	552	533	552	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	863	845	863	845	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	503	522	503	522	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	934	915	934	915	0.00
03/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	471	481	471	481	0.00
03/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2565	2534	2565	2534	0.00
03/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	457	467	457	467	0.00
03/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2652	2620	2652	2620	0.00
03/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1235	1260	1235	1260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1235	1260	1235	1260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1235	1260	1235	1260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1235	1260	1235	1260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1235	1260	1235	1260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	1235	1260	1235	1260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1235	1260	1235	1260	0.00
03/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	629	613	629	613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	629	613	629	613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	629	613	629	613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	629	613	629	613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	629	613	629	613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	629	613	629	613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	629	613	629	613	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	275	284	275	284	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3819	3787	3819	3787	0.00
03/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1880	1914	1880	1914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1880	1914	1880	1914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1880	1914	1880	1914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1880	1914	1880	1914	0.00
03/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	224	217	224	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	224	217	224	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	224	217	224	217	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	389	400	389	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	389	400	389	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	389	400	389	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	389	400	389	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	389	400	389	400	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3133	3103	3133	3103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3133	3103	3133	3103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3133	3103	3133	3103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3133	3103	3133	3103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3133	3103	3133	3103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3133	3103	3133	3103	0.00
03/04/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1850	1882	1850	1882	0.00
03/04/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1850	1882	1850	1882	0.00
03/04/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1850	1882	1850	1882	0.00
03/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1850	1882	1850	1882	0.00
03/04/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	356	346	356	346	0.00
03/04/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	356	346	356	346	0.00
03/04/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	356	346	356	346	0.00
03/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	356	346	356	346	0.00
03/04/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	1028	1046	1028	1046	0.00
03/04/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1234	1210	1234	1210	0.00
03/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	850	865	850	865	0.00
03/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1656	1629	1656	1629	0.00
03/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	460	465	460	465	0.00
03/04/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	460	465	460	465	0.00
03/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	460	465	460	465	0.00
03/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3366	3329	3366	3329	0.00
03/04/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3366	3329	3366	3329	0.00
03/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3366	3329	3366	3329	0.00
03/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	2028	2065	2028	2065	0.00
03/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	91	89	91	89	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1044	1072	1044	1072	0.00
03/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	507	496	507	496	0.00
03/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	460	478	460	478	0.00
03/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1823	1801	1823	1801	0.00
03/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	1045	1063	1045	1063	0.00
03/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1201	1177	1201	1177	0.00
03/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	469	473	469	473	0.00
03/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3324	3288	3324	3288	0.00
03/04/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	781	804	781	804	0.00
03/04/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	462	447	462	447	0.00
03/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	655	676	655	676	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	655	676	655	676	0.00
03/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	636	620	636	620	0.00
03/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	636	620	636	620	0.00
03/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1917	1951	1917	1951	0.00
03/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	211	204	211	204	0.00
03/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	936	954	936	954	0.00
03/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1030	1007	1030	1007	0.00
03/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1030	0	1030	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
03/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1030	0	1030	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
03/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1030	0	1030	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
03/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1030	0	1030	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
03/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1030	0	1030	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
03/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1030	0	1030	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
03/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1030	0	1030	0	0.00
03/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	874	0	874	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
03/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	874	0	874	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
03/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	874	0	874	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
03/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	874	0	874	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
03/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	874	0	874	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
03/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	874	0	874	0	0.00
03/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	991	0	991	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
03/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	991	0	991	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
03/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	991	0	991	0	0.00
03/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	935	0	935	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
03/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	935	0	935	0	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	954	0	954	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
03/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	954	0	954	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
03/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	954	0	954	0	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	998	0	998	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
03/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	998	0	998	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
03/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	998	0	998	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
03/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	998	0	998	0	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	389	0	389	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
03/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	389	0	389	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
03/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	389	0	389	0	0.00
03/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3133	0	3133	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
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3133	0	3133	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
03/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3133	0	3133	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
03/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3133	0	3133	0	0.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 12-June-09			Currency Future	13.6800	13.6640	13.6846	13.6640	16737.00
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00
03/04/2009	£ / R On 14-September-09			Currency Future	13.8900	13.8666	13.8851	13.8666	3466.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09			Currency Future	14.0600	14.0495	14.0647	14.0495	5.00
03/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	1103	1156	1103	1156	0.00
03/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1088	1157	1088	1157	0.00
03/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	416	405	416	405	0.00
03/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	782	791	782	791	0.00
03/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	964	1017	964	1017	0.00
03/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1349	1417	1349	1417	0.00
03/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	447	435	447	435	0.00
03/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	712	721	712	721	0.00
03/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	996	1049	996	1049	0.00
03/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1281	1350	1281	1350	0.00
03/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	388	378	388	378	0.00
03/04/2009	£ / R On 12-June-09	10.25	Call	Currency Future	388	378	388	378	0.00
03/04/2009	£ / R On 12-June-09	9.50	Call	Currency Future	388	378	388	378	0.00
03/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	388	378	388	378	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	853	864	853	864	0.00
03/04/2009	£ / R On 12-June-09	10.25	Put	Currency Future	853	864	853	864	0.00
03/04/2009	£ / R On 12-June-09	9.50	Put	Currency Future	853	864	853	864	0.00
03/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	853	864	853	864	0.00
03/04/2009	£ / R On 12-June-09	8.50	Call	Currency Future	258	247	258	247	0.00
03/04/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1223	1233	1223	1233	0.00
03/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	439	432	439	432	0.00
03/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	439	432	439	432	0.00
03/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	439	432	439	432	0.00
03/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1804	1816	1804	1816	0.00
03/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1804	1816	1804	1816	0.00
03/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1804	1816	1804	1816	0.00
03/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	554	546	554	546	0.00
03/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1519	1529	1519	1529	0.00
03/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	480	472	480	472	0.00
03/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	480	472	480	472	0.00
03/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	480	472	480	472	0.00
03/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1695	1706	1695	1706	0.00
03/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1695	1706	1695	1706	0.00
03/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1695	1706	1695	1706	0.00
03/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	509	501	509	501	0.00
03/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	509	501	509	501	0.00
03/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	509	501	509	501	0.00
03/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	509	501	509	501	0.00
03/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	509	501	509	501	0.00
03/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1623	1634	1623	1634	0.00
03/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1623	1634	1623	1634	0.00
03/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1623	1634	1623	1634	0.00
03/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1623	1634	1623	1634	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1623	1634	1623	1634	0.00
03/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	539	530	539	530	0.00
03/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	539	530	539	530	0.00
03/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	539	530	539	530	0.00
03/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	539	530	539	530	0.00
03/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	539	530	539	530	0.00
03/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	539	530	539	530	0.00
03/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	539	530	539	530	0.00
03/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1553	1564	1553	1564	0.00
03/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1553	1564	1553	1564	0.00
03/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1553	1564	1553	1564	0.00
03/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1553	1564	1553	1564	0.00
03/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1553	1564	1553	1564	0.00
03/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1553	1564	1553	1564	0.00
03/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1553	1564	1553	1564	0.00
03/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	258	247	258	247	0.00
03/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1223	1233	1223	1233	0.00
03/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	234	224	234	224	0.00
03/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1299	1310	1299	1310	0.00
03/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	539	530	539	530	0.00
03/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1553	1564	1553	1564	0.00
03/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	453	445	453	445	0.00
03/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	453	445	453	445	0.00
03/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	453	445	453	445	0.00
03/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1767	1779	1767	1779	0.00
03/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1767	1779	1767	1779	0.00
03/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1767	1779	1767	1779	0.00
03/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	603	594	603	594	0.00
03/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	603	594	603	594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	603	594	603	594	0.00
03/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1418	1427	1418	1427	0.00
03/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1418	1427	1418	1427	0.00
03/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1418	1427	1418	1427	0.00
03/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	338	330	338	330	0.00
03/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1004	1016	1004	1016	0.00
03/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	390	383	390	383	0.00
03/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	390	383	390	383	0.00
03/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	390	383	390	383	0.00
03/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1955	1967	1955	1967	0.00
03/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1955	1967	1955	1967	0.00
03/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1955	1967	1955	1967	0.00
03/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	378	372	378	372	0.00
03/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	378	372	378	372	0.00
03/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	378	372	378	372	0.00
03/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1993	2005	1993	2005	0.00
03/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1993	2005	1993	2005	0.00
03/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1993	2005	1993	2005	0.00
03/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	5	5	5	5	0.00
03/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4120	4141	4120	4141	0.00
03/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	11	10	11	10	0.00
03/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3577	3596	3577	3596	0.00
03/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	7	7	7	7	0.00
03/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3873	3893	3873	3893	0.00
03/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	6	5	6	5	0.00
03/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4021	4041	4021	4041	0.00
03/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	284	273	284	273	0.00
03/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1149	1159	1149	1159	0.00
03/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	570	561	570	561	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	570	561	570	561	0.00
03/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	570	561	570	561	0.00
03/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1485	1495	1485	1495	0.00
03/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1485	1495	1485	1495	0.00
03/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1485	1495	1485	1495	0.00
03/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	402	395	402	395	0.00
03/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	402	395	402	395	0.00
03/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	402	395	402	395	0.00
03/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1917	1928	1917	1928	0.00
03/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1917	1928	1917	1928	0.00
03/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1917	1928	1917	1928	0.00
03/04/2009	£ / R On 14-September-09	265.00	Call	Currency Future	822	815	822	815	0.00
03/04/2009	£ / R On 14-September-09	265.00	Put	Currency Future	937	949	937	949	0.00
03/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	770	764	770	764	0.00
03/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1035	1047	1035	1047	0.00
03/04/2009	£ / R On 14-September-09	9.00	Call	Currency Future	620	611	620	611	0.00
03/04/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1385	1394	1385	1394	0.00
03/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	466	459	466	459	0.00
03/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1731	1742	1731	1742	0.00
03/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	932	985	932	985	0.00
03/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1418	1486	1418	1486	0.00
03/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	902	955	902	955	0.00
03/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1488	1556	1488	1556	0.00
03/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	874	926	874	926	0.00
03/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1559	1627	1559	1627	0.00
03/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	736	787	736	787	0.00
03/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1821	1888	1821	1888	0.00
03/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	902	955	902	955	0.00
03/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1488	1556	1488	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
03/04/2009	£ / R On 14-December-09	6.50	Call	Currency Future	768	820	768	820	0.00
03/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	768	820	768	820	0.00
03/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	768	820	768	820	0.00
03/04/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1754	1821	1754	1821	0.00
03/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1754	1821	1754	1821	0.00
03/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1754	1821	1754	1821	0.00
03/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	1202	1256	1202	1256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	1202	1256	1202	1256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.00	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.95	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1202	1256	1202	1256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.75	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.70	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.45	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.50	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.20	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1202	1256	1202	1256	0.00
03/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	1202	1256	1202	1256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	938	1006	938	1006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	938	1006	938	1006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.00	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.95	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.75	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	938	1006	938	1006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.70	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.45	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.50	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.20	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	938	1006	938	1006	0.00
03/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	1162	1215	1162	1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	1162	1215	1162	1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.20	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.20	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.00	Call	Currency Future	1162	1215	1162	1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.70	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.50	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.45	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.25	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.20	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.00	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.70	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.50	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.25	Call	Currency Future	1162	1215	1162	1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.95	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.75	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	18.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.45	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.25	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.25	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.95	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.75	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.55	Call	Currency Future	1162	1215	1162	1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	17.00	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.50	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.95	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	1162	1215	1162	1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.70	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.75	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.45	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	1162	1215	1162	1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	15.25	Call	Currency Future	1162	1215	1162	1215	0.00
03/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	997	1065	997	1065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	997	1065	997	1065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.20	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.20	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.10	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.00	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.70	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.60	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.50	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.25	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.20	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.10	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.00	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.70	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.60	Put	Currency Future	997	1065	997	1065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	18.50	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.25	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.95	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.75	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	18.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.25	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.25	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	997	1065	997	1065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.95	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.75	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	17.00	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.50	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.95	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	997	1065	997	1065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.70	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.75	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.45	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	997	1065	997	1065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	15.25	Put	Currency Future	997	1065	997	1065	0.00
03/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.45	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	980	1033	980	1033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.45	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.60	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.50	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.20	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	980	1033	980	1033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	11.00	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.70	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.50	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.25	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.95	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.25	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	980	1033	980	1033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	10.00	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.50	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.20	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.15	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.05	Call	Currency Future	980	1033	980	1033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.50	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.30	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.15	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.05	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.75	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.35	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.25	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	8.85	Call	Currency Future	980	1033	980	1033	0.00
03/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1315	1383	1315	1383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1315	1383	1315	1383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1315	1383	1315	1383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1315	1383	1315	1383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1315	1383	1315	1383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1315	1383	1315	1383	0.00
03/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	720	701	720	701	0.00
03/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	336	337	336	337	0.00
03/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	668	650	668	650	0.00
03/04/2009	£ / R On 12-June-09	9.75	Call	Currency Future	668	650	668	650	0.00
03/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	384	386	384	386	0.00
03/04/2009	£ / R On 12-June-09	9.75	Put	Currency Future	384	386	384	386	0.00
03/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	1023	1014	1023	1014	0.00
03/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	638	648	638	648	0.00
03/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	980	972	980	972	0.00
03/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	980	972	980	972	0.00
03/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	695	705	695	705	0.00
03/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	695	705	695	705	0.00
03/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1050	0	1050	0	0.00
03/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	615	0	615	0	0.00
03/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1001	0	1001	0	0.00
03/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	666	0	666	0	0.00
03/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	1262	0	1262	0	0.00
03/04/2009	£ / R On 14-December-09	7.00	Call	Currency Future	1262	0	1262	0	0.00
03/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	1262	0	1262	0	0.00
03/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	847	0	847	0	0.00
03/04/2009	£ / R On 14-December-09	7.00	Put	Currency Future	847	0	847	0	0.00
03/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	847	0	847	0	0.00
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00
03/04/2009	€ / R On 12-June-09			Currency Future	12.4000	12.4682	12.4001	12.4682	19106.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-September-09			Currency Future	12.5800	12.6508	12.5797	12.6508	274.00
03/04/2009	€ / R On 14-December-09			Currency Future	12.7400	12.8157	12.7414	12.8157	20.00
03/04/2009	€ / R On 14-December-09			Currency Future	12.7400	12.8157	12.7414	12.8157	20.00
03/04/2009	€ / R On 14-December-09			Currency Future	12.7400	12.8157	12.7414	12.8157	20.00
03/04/2009	€ / R On 14-December-09			Currency Future	12.7400	12.8157	12.7414	12.8157	20.00
03/04/2009	€ / R On 14-December-09			Currency Future	12.7400	12.8157	12.7414	12.8157	20.00
03/04/2009	€ / R On 14-December-09			Currency Future	12.7400	12.8157	12.7414	12.8157	20.00
03/04/2009	€ / R On 14-December-09			Currency Future	12.7400	12.8157	12.7414	12.8157	20.00
03/04/2009	€ / R On 14-December-09			Currency Future	12.7400	12.8157	12.7414	12.8157	20.00
03/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	748	0	748	0	0.00
03/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	748	0	748	0	0.00
03/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	818	0	818	0	0.00
03/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	818	0	818	0	0.00
03/04/2009	€ / R On 14-December-09	9.00	Call	Currency Future	830	881	830	881	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1289	1266	1289	1266	0.00
03/04/2009	€ / R On 14-September-09	7.45	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	6.90	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.40	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	569	618	569	618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	6.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	6.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.85	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	14.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.60	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	14.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	569	618	569	618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	14.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.75	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	12.00	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	569	618	569	618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	569	618	569	618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.90	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.65	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.35	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.25	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.85	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.70	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	569	618	569	618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	569	618	569	618	0.00
03/04/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1140	1117	1140	1117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1140	1117	1140	1117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1140	1117	1140	1117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1140	1117	1140	1117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1140	1117	1140	1117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1140	1117	1140	1117	0.00
03/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	136	155	136	155	0.00
03/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1386	1337	1386	1337	0.00
03/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	345	383	345	383	0.00
03/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1666	1632	1666	1632	0.00
03/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	485	530	485	530	0.00
03/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1305	1279	1305	1279	0.00
03/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	71	83	71	83	0.00
03/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1821	1765	1821	1765	0.00
03/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	145	164	145	164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	6.50	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	6.25	Call	Currency Future	145	164	145	164	0.00
03/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1345	1296	1345	1296	0.00
03/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	320	353	320	353	0.00
03/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	820	785	820	785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	820	785	820	785	0.00
03/04/2009	€ / R On 12-June-09	8.20	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	8.30	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	259	287	259	287	0.00
03/04/2009	€ / R On 12-June-09	8.20	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	8.30	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	958	919	958	919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	958	919	958	919	0.00
03/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	81	94	81	94	0.00
03/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	81	94	81	94	0.00
03/04/2009	€ / R On 12-June-09	8.55	Call	Currency Future	81	94	81	94	0.00
03/04/2009	€ / R On 12-June-09	8.45	Call	Currency Future	81	94	81	94	0.00
03/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	81	94	81	94	0.00
03/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1731	1676	1731	1676	0.00
03/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1731	1676	1731	1676	0.00
03/04/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1731	1676	1731	1676	0.00
03/04/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1731	1676	1731	1676	0.00
03/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1731	1676	1731	1676	0.00
03/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	71	83	71	83	0.00
03/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	71	83	71	83	0.00
03/04/2009	€ / R On 12-June-09	9.05	Call	Currency Future	71	83	71	83	0.00
03/04/2009	€ / R On 12-June-09	8.95	Call	Currency Future	71	83	71	83	0.00
03/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	71	83	71	83	0.00
03/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1821	1765	1821	1765	0.00
03/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1821	1765	1821	1765	0.00
03/04/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1821	1765	1821	1765	0.00
03/04/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1821	1765	1821	1765	0.00
03/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1821	1765	1821	1765	0.00
03/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	241	272	241	272	0.00
03/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2061	2021	2061	2021	0.00
03/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	289	323	289	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1859	1823	1859	1823	0.00
03/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	269	302	269	302	0.00
03/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1939	1901	1939	1901	0.00
03/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.00	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.65	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.45	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.35	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.25	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.65	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	645	688	645	688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	18.80	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.70	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.45	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.25	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.15	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.95	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.75	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.50	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.50	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	645	688	645	688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	18.00	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.80	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	17.05	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.95	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.85	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.75	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.65	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.45	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.35	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.25	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.15	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.95	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.50	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.30	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	645	688	645	688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.00	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.70	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.50	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.50	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.40	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.45	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.35	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.25	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	645	688	645	688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.20	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.00	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.70	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.95	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.85	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.75	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.45	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.35	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	645	688	645	688	0.00
03/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1015	987	1015	987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1015	987	1015	987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1015	987	1015	987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1015	987	1015	987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1015	987	1015	987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1015	987	1015	987	0.00
03/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	866	914	866	914	0.00
03/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1225	1198	1225	1198	0.00
03/04/2009	€ / R On 14-December-09	8.25	Call	Currency Future	621	664	621	664	0.00
03/04/2009	€ / R On 14-December-09	8.75	Call	Currency Future	621	664	621	664	0.00
03/04/2009	€ / R On 14-December-09	9.50	Call	Currency Future	621	664	621	664	0.00
03/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	621	664	621	664	0.00
03/04/2009	€ / R On 14-December-09	9.25	Call	Currency Future	621	664	621	664	0.00
03/04/2009	€ / R On 14-December-09	8.25	Put	Currency Future	1679	1649	1679	1649	0.00
03/04/2009	€ / R On 14-December-09	8.75	Put	Currency Future	1679	1649	1679	1649	0.00
03/04/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1679	1649	1679	1649	0.00
03/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1679	1649	1679	1649	0.00
03/04/2009	€ / R On 14-December-09	9.25	Put	Currency Future	1679	1649	1679	1649	0.00
03/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	8.30	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	8.10	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	8.00	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	933	983	933	983	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.65	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.60	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.05	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.10	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.00	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.45	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.35	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	933	983	933	983	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	933	983	933	983	0.00
03/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1092	1067	1092	1067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1092	1067	1092	1067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1092	1067	1092	1067	0.00
03/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	848	896	848	896	0.00
03/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	669	645	669	645	0.00
03/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	807	855	807	855	0.00
03/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	807	855	807	855	0.00
03/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	727	704	727	704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	727	704	727	704	0.00
03/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	767	814	767	814	0.00
03/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	787	764	787	764	0.00
03/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	913	0	913	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
03/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	913	0	913	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
03/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	913	0	913	0	0.00
03/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	583	0	583	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
03/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	583	0	583	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
03/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	583	0	583	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
03/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	583	0	583	0	0.00
03/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	869	0	869	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
03/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.15	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	869	0	869	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
03/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.25	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.80	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	14.00	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	869	0	869	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
03/04/2009	€ / R On 14-September-09	14.15	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.95	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.65	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.55	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	869	0	869	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
03/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	12.30	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.44	Call	Currency Future	869	0	869	0	0.00
03/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	869	0	869	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
03/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	640	0	640	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
03/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.15	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.25	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	640	0	640	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
03/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.80	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	14.00	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	14.15	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.95	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	640	0	640	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
03/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.65	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.55	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	640	0	640	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
03/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	12.30	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.44	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	640	0	640	0	0.00
03/04/2009	€ / R On 14-September-09	6.50	Call	Currency Future	828	0	828	0	0.00
03/04/2009	€ / R On 14-September-09	6.50	Put	Currency Future	698	0	698	0	0.00
03/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	787	0	787	0	0.00
03/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	757	0	757	0	0.00
03/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	1127	0	1127	0	0.00
03/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	786	0	786	0	0.00
03/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	1087	0	1087	0	0.00
03/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	846	0	846	0	0.00
03/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	1047	0	1047	0	0.00
03/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	905	0	905	0	0.00
03/04/2009	€ / R On 14-December-09	7.75	Call	Currency Future	1007	0	1007	0	0.00
03/04/2009	€ / R On 14-December-09	7.75	Put	Currency Future	965	0	965	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
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	AL13 On 07-May-09			Index Future	242.2100	242.1670	242.2130	242.1670	7.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 07-May-09			Index Future	290.7600	290.7020	290.7580	290.7020	697.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00
03/04/2009	ALBI On 06-August-09			Index Future	296.6100	296.5440	296.6080	296.5440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	ALBI On 05-November-09			Index Future	288.2800	288.2020	288.2780	288.2020	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 07-May-09			Index Future	124.1900	124.1360	124.1860	124.1360	0.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 06-August-09			Index Future	126.6800	126.6300	126.6840	126.6300	2.00
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00
03/04/2009	CRD1 On 05-November-09			Index Future	128.9400	128.8780	128.9350	128.8780	0.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 07-May-09			jGovi	292.6700	292.6050	292.6705	292.6050	186.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 06-August-09			jGovi	298.5600	298.4855	298.5590	298.4855	6.00
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00
03/04/2009	GOVI On 05-November-09			jGovi	303.8600	303.7845	303.8640	303.7845	0.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 07-May-09			Index Future	348.0100	345.7770	348.0090	345.7770	2.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 06-August-09			Index Future	356.8500	354.5620	356.8540	354.5620	0.00
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00
03/04/2009	ILBI On 05-November-09			Index Future	365.7000	363.3480	365.6980	363.3480	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J153 On 31-August-10			jSwap	7.7200	7.7120	0.0031	0.0030	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4070	0.0438	0.0422	0.00
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00
03/04/2009	J186 On 21-December-26			jSwap	8.0300	8.0760	0.0506	0.0548	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J201 On 22-December-14			jSwap	8.4500	8.4740	0.0453	0.0466	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J203 On 15-September-17			jSwap	8.4700	8.5130	0.0590	0.0613	0.00
03/04/2009	J204 On 21-December-18			jSwap	8.5600	8.6020	0.0729	0.0756	0.00
03/04/2009	J204 On 21-December-18			jSwap	8.5600	8.6020	0.0729	0.0756	0.00
03/04/2009	J204 On 21-December-18			jSwap	8.5600	8.6020	0.0729	0.0756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	JFRA On 07-May-09			jFra	8.0700	8.0290	0.0197	0.0196	0.00
03/04/2009	JFRA On 07-May-09			jFra	8.0700	8.0290	0.0197	0.0196	0.00
03/04/2009	JFRA On 07-May-09			jFra	8.0700	8.0290	0.0197	0.0196	0.00
03/04/2009	JFRA On 07-May-09			jFra	8.0700	8.0290	0.0197	0.0196	0.00
03/04/2009	JFRA On 07-May-09			jFra	8.0700	8.0290	0.0197	0.0196	0.00
03/04/2009	JFRA On 07-May-09			jFra	8.0700	8.0290	0.0197	0.0196	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 06-August-09			jFra	7.0000	6.9320	0.0172	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JFRA On 05-November-09			jFra	6.9400	6.9160	0.0170	0.0170	0.00
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00
03/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4680	0.1370	0.1373	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN02 On 06-August-09			jNote	7.4600	7.4810	0.1373	0.1378	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1200	0.3317	0.3326	0.00
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00
03/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1590	0.3340	0.3351	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 07-May-09			jNote	8.3400	8.3780	0.5650	0.5670	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JN10 On 06-August-09			jNote	8.3400	8.3820	0.5647	0.5668	0.00
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00
03/04/2009	JROD On 30-April-09			jRod	9.8800	9.8780	0.0054	0.0049	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 29-May-09			jRod	9.3900	9.3920	0.0042	0.0037	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	JROD On 30-June-09			jRod	8.8700	8.8700	0.0029	0.0024	0.00
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00
03/04/2009	OTH1 On 07-May-09			Index Future	280.5100	280.4970	280.5140	280.4970	0.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 06-August-09			Index Future	286.1600	286.1340	286.1580	286.1340	3.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	OTH1 On 05-November-09			Index Future	291.2400	291.2140	291.2420	291.2140	0.00
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00
03/04/2009	R153 On 07-May-09			Bond Future	6.5700	6.5830	110.4556	110.4348	3022.00
03/04/2009	R153 On 06-August-09			Bond Future	6.0100	6.0330	112.8405	112.8172	0.00
03/04/2009	R153 On 06-August-09			Bond Future	6.0100	6.0330	112.8405	112.8172	0.00
03/04/2009	R153 On 06-August-09			Bond Future	6.0100	6.0330	112.8405	112.8172	0.00
03/04/2009	R153 On 06-August-09			Bond Future	6.0100	6.0330	112.8405	112.8172	0.00
03/04/2009	R153 On 06-August-09			Bond Future	6.0100	6.0330	112.8405	112.8172	0.00
03/04/2009	R153 On 06-August-09			Bond Future	6.0100	6.0330	112.8405	112.8172	0.00
03/04/2009	R153 On 06-August-09			Bond Future	6.0100	6.0330	112.8405	112.8172	0.00
03/04/2009	R153 On 06-August-09			Bond Future	6.0100	6.0330	112.8405	112.8172	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/04/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1281	1281	1281	1281	0.00
03/04/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	60	60	60	60	0.00
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00
03/04/2009	R157 On 04-February-10			Bond Future	8.2000	8.2090	128.8844	128.8187	0.00
03/04/2009	R157 On 07-May-09			Bond Future	8.0300	8.0400	128.8746	128.8175	10171.00
03/04/2009	R157 On 07-May-09			Bond Future	8.0300	8.0400	128.8746	128.8175	10171.00
03/04/2009	R157 On 07-May-09			Bond Future	8.0300	8.0400	128.8746	128.8175	10171.00
03/04/2009	R157 On 07-May-09			Bond Future	8.0300	8.0400	128.8746	128.8175	10171.00
03/04/2009	R157 On 07-May-09			Bond Future	8.0300	8.0400	128.8746	128.8175	10171.00
03/04/2009	R157 On 07-May-09			Bond Future	8.0300	8.0400	128.8746	128.8175	10171.00
03/04/2009	R157 On 07-May-09			Bond Future	8.0300	8.0400	128.8746	128.8175	10171.00
03/04/2009	R157 On 07-May-09			Bond Future	8.0300	8.0400	128.8746	128.8175	10171.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 06-August-09			Bond Future	8.0100	8.0240	131.5300	131.4694	5000.00
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R157 On 05-November-09			Bond Future	8.1000	8.1110	126.8198	126.7564	0.00
03/04/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	425	433	425	433	386.00
03/04/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	4984	5049	4984	5049	0.00
03/04/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	3215	3199	3215	3199	0.00
03/04/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6436	6484	6436	6484	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 04-February-10			Bond Future	8.6900	8.6860	117.3352	117.3254	0.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.5830	121.3274	121.3274	13085.00
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00
03/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.5840	118.6008	118.6008	2500.00
03/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.6330	120.5890	120.5890	0.00
03/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.6330	120.5890	120.5890	0.00
03/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.6330	120.5890	120.5890	0.00
03/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.6330	120.5890	120.5890	0.00
03/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.6330	120.5890	120.5890	0.00
03/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.6330	120.5890	120.5890	0.00
03/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.6330	120.5890	120.5890	0.00
03/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.6330	120.5890	120.5890	0.00
03/04/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	4712	4731	4712	4731	5000.00
03/04/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	16833	16852	16833	16852	0.00
03/04/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	16	18	16	18	97.00
03/04/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	24359	24361	24359	24361	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00
03/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2110	103.3621	103.3101	0.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.0850	106.3916	106.3509	2.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.0580	104.2373	104.1893	0.00
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00
03/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1300	105.9816	105.9314	0.00
03/04/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	2512	2500	2512	2500	0.00
03/04/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5139	5177	5139	5177	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.5620	101.6262	101.6208	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4260	100.2424	100.2424	0.00
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00
03/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4170	102.3840	102.3840	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09			Bond Future	8.4900	8.4860	99.9258	99.9258	0.00
03/04/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	2861	2872	2861	2872	0.00
03/04/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8583	8594	8583	8594	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 04-February-10			Bond Future	8.5900	8.6060	97.4492	97.3776	0.00
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00
03/04/2009	R204 On 07-May-09			Bond Future	8.4700	8.4790	100.0643	100.0007	315.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 06-August-09			Bond Future	8.4700	8.4760	98.1490	98.0864	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09			Bond Future	8.5300	8.5390	99.7967	99.7234	0.00
03/04/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	3396	3382	3396	3382	0.00
03/04/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9949	10008	9949	10008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 04-February-10			Bond Future	8.1500	8.1630	98.3598	98.3173	0.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 07-May-09			Bond Future	8.0200	8.0320	100.4006	100.3665	2834.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 06-August-09			Bond Future	7.9900	7.9990	98.7722	98.7323	0.00
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00
03/04/2009	R206 On 05-November-09			Bond Future	8.0600	8.0750	100.4234	100.3820	0.00
03/04/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	2133	2123	2133	2123	0.00
03/04/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4099	4130	4099	4130	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 04-February-10			Bond Future	8.7000	8.6960	91.0097	91.0036	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 07-May-09			Bond Future	8.5700	8.5720	93.1980	93.1980	0.00
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00
03/04/2009	R207 On 06-August-09			Bond Future	8.5700	8.5730	91.5426	91.5426	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09			Bond Future	8.6300	8.6320	93.0701	93.0701	0.00
03/04/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	2991	3003	2991	3003	0.00
03/04/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10472	10484	10472	10484	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00
03/04/2009	R208 On 04-February-10			Bond Future	8.8200	8.8000	87.9577	88.0652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 07-May-09			Bond Future	8.6600	8.6420	86.7788	86.8784	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 06-August-09			Bond Future	8.6700	8.6540	88.5685	88.6669	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R208 On 05-November-09			Bond Future	8.7300	8.7110	86.6520	86.7617	0.00
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00
03/04/2009	R209 On 04-February-10			Bond Future	8.4000	8.4040	79.6035	79.6035	0.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 07-May-09			Bond Future	8.3400	8.3420	78.4144	78.4144	5493.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 06-August-09			Bond Future	8.3400	8.3370	80.0854	80.0854	0.00
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00
03/04/2009	R209 On 05-November-09			Bond Future	8.3700	8.3700	78.2833	78.2746	0.00
03/04/2009	TRT1 On 07-May-09			Index Future	288.9400	288.8730	288.9360	288.8730	0.00
03/04/2009	TRT1 On 07-May-09			Index Future	288.9400	288.8730	288.9360	288.8730	0.00
03/04/2009	TRT1 On 07-May-09			Index Future	288.9400	288.8730	288.9360	288.8730	0.00
03/04/2009	TRT1 On 07-May-09			Index Future	288.9400	288.8730	288.9360	288.8730	0.00
03/04/2009	TRT1 On 07-May-09			Index Future	288.9400	288.8730	288.9360	288.8730	0.00
03/04/2009	TRT1 On 07-May-09			Index Future	288.9400	288.8730	288.9360	288.8730	0.00
03/04/2009	TRT1 On 07-May-09			Index Future	288.9400	288.8730	288.9360	288.8730	0.00
03/04/2009	TRT1 On 07-May-09			Index Future	288.9400	288.8730	288.9360	288.8730	0.00
03/04/2009	TRT1 On 06-August-09			Index Future	294.7500	294.6780	294.7490	294.6780	100.00
03/04/2009	TRT1 On 06-August-09			Index Future	294.7500	294.6780	294.7490	294.6780	100.00
03/04/2009	TRT1 On 06-August-09			Index Future	294.7500	294.6780	294.7490	294.6780	100.00
03/04/2009	TRT1 On 06-August-09			Index Future	294.7500	294.6780	294.7490	294.6780	100.00
03/04/2009	TRT1 On 06-August-09			Index Future	294.7500	294.6780	294.7490	294.6780	100.00
03/04/2009	TRT1 On 06-August-09			Index Future	294.7500	294.6780	294.7490	294.6780	100.00
03/04/2009	TRT1 On 06-August-09			Index Future	294.7500	294.6780	294.7490	294.6780	100.00
03/04/2009	TRT1 On 06-August-09			Index Future	294.7500	294.6780	294.7490	294.6780	100.00
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00
03/04/2009	TRT1 On 05-November-09			Index Future	299.9900	299.9090	299.9860	299.9090	0.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.6177	6.5204	6.6177	8804.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.6806	6.5833	6.6806	140.00
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00
03/04/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.7365	6.6395	6.7365	0.00
03/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	358	426	358	426	0.00
03/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	358	426	358	426	0.00
03/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	424	395	424	395	0.00
03/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	424	395	424	395	0.00
03/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	198	252	198	252	0.00
03/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	327	284	327	284	0.00
03/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	325	388	325	388	0.00
03/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	492	458	492	458	0.00
03/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	296	355	296	355	0.00
03/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	563	524	563	524	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	271	325	271	325	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	638	595	638	595	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	244	299	244	299	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	711	668	711	668	0.00
03/04/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	44	68	44	68	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	44	68	44	68	0.00
03/04/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	923	851	923	851	0.00
03/04/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	176	227	176	227	0.00
03/04/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	893	846	893	846	0.00
03/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	394	466	394	466	0.00
03/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	361	335	361	335	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	215	271	215	271	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	781	740	781	740	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	188	241	188	241	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	855	810	855	810	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	144	189	144	189	0.00
03/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	144	189	144	189	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1011	958	1011	958	0.00
03/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1011	958	1011	958	0.00
03/04/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	125	167	125	167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	125	167	125	167	0.00
03/04/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1092	1036	1092	1036	0.00
03/04/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	601	687	601	687	0.00
03/04/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	311	300	311	300	0.00
03/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	557	639	557	639	0.00
03/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	368	352	368	352	0.00
03/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	480	558	480	558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	480	558	480	558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	480	558	480	558	0.00
03/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	491	472	491	472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	491	472	491	472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	491	472	491	472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	491	472	491	472	0.00
03/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	491	472	491	472	0.00