



# Derivatives Weekly Statistics Report

From 2009/04/06 To 2009/04/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 15-March-10			Currency Future	9.5300	9.6679	9.5260	9.6679	0.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 12-June-09			Currency Future	9.1500	9.2809	9.1477	9.2809	231896.00
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00
09/04/2009	\$ / R On 14-June-10			Currency Future	9.6200	9.7598	9.6170	9.7598	0.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-September-09			Currency Future	9.2800	9.4207	9.2847	9.4207	2901.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 14-December-09			Currency Future	9.4100	9.5464	9.4073	9.5464	741.00
09/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1005	922	1005	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1005	922	1005	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	881	939	881	939	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	881	939	881	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	881	939	881	939	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1005	922	1005	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1005	922	1005	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1005	922	1005	922	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1005	922	1005	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1005	922	1005	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1005	922	1005	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1005	922	1005	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1005	922	1005	922	0.00
09/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	917	978	917	978	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	917	978	917	978	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	917	978	917	978	0.00
09/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	941	860	941	860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	941	860	941	860	0.00
09/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	586	647	586	647	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	586	647	586	647	0.00
09/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	652	577	652	577	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	652	577	652	577	0.00
09/04/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	127	153	127	153	100.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	127	153	127	153	100.00
09/04/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	1179	1072	1179	1072	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	754	803	754	803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	754	803	754	803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	754	803	754	803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	754	803	754	803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	754	803	754	803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	754	803	754	803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	754	803	754	803	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1278	1186	1278	1186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1278	1186	1278	1186	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1278	1186	1278	1186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1278	1186	1278	1186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1278	1186	1278	1186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1278	1186	1278	1186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1278	1186	1278	1186	0.00
09/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	315	349	315	349	1000.00
09/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	315	349	315	349	1000.00
09/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	315	349	315	349	1000.00
09/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1431	1328	1431	1328	0.00
09/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1431	1328	1431	1328	0.00
09/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1431	1328	1431	1328	0.00
09/04/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	807	859	807	859	0.00
09/04/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1590	1499	1590	1499	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	418	462	418	462	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1034	942	1034	942	0.00
09/04/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	333	368	333	368	0.00
09/04/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1348	1247	1348	1247	0.00
09/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	299	330	299	330	0.00
09/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	299	330	299	330	0.00
09/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	299	330	299	330	0.00
09/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1514	1410	1514	1410	0.00
09/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1514	1410	1514	1410	0.00
09/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1514	1410	1514	1410	0.00
09/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	420	453	420	453	0.00
09/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	420	453	420	453	0.00
09/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	420	453	420	453	0.00
09/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1813	1706	1813	1706	0.00
09/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1813	1706	1813	1706	0.00
09/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1813	1706	1813	1706	0.00
09/04/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	404	435	404	435	0.00
09/04/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1897	1789	1897	1789	0.00
09/04/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	147	177	147	177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	147	177	147	177	0.00
09/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	147	177	147	177	0.00
09/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	147	177	147	177	0.00
09/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	147	177	147	177	0.00
09/04/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	1049	946	1049	946	0.00
09/04/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	1049	946	1049	946	0.00
09/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1049	946	1049	946	0.00
09/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1049	946	1049	946	0.00
09/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1049	946	1049	946	0.00
09/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	566	610	566	610	0.00
09/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1258	1163	1258	1163	0.00
09/04/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	362	400	362	400	0.00
09/04/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1228	1130	1228	1130	0.00
09/04/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	315	340	315	340	0.00
09/04/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	315	340	315	340	0.00
09/04/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	315	340	315	340	0.00
09/04/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	315	340	315	340	0.00
09/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	315	340	315	340	0.00
09/04/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2408	2294	2408	2294	0.00
09/04/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2408	2294	2408	2294	0.00
09/04/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2408	2294	2408	2294	0.00
09/04/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2408	2294	2408	2294	0.00
09/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2408	2294	2408	2294	0.00
09/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	685	788	685	788	0.00
09/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	137	107	137	107	0.00
09/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	397	468	397	468	0.00
09/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	350	287	350	287	0.00
09/04/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	38	48	38	48	0.00
09/04/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	2191	2067	2191	2067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	55	67	55	67	0.00
09/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	55	67	55	67	0.00
09/04/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	55	67	55	67	0.00
09/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	55	67	55	67	0.00
09/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	55	67	55	67	0.00
09/04/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1957	1836	1957	1836	0.00
09/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1957	1836	1957	1836	0.00
09/04/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1957	1836	1957	1836	0.00
09/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1957	1836	1957	1836	0.00
09/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1957	1836	1957	1836	0.00
09/04/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	1223	1316	1223	1316	0.00
09/04/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	316	270	316	270	0.00
09/04/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	680	733	680	733	0.00
09/04/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	972	886	972	886	0.00
09/04/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	157	170	157	170	0.00
09/04/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4049	3923	4049	3923	0.00
09/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1049	1129	1049	1129	0.00
09/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1049	1129	1049	1129	0.00
09/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1049	1129	1049	1129	0.00
09/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	442	383	442	383	0.00
09/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	442	383	442	383	0.00
09/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	442	383	442	383	0.00
09/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	784	843	784	843	0.00
09/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	784	843	784	843	0.00
09/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	784	843	784	843	0.00
09/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	777	696	777	696	0.00
09/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	777	696	777	696	0.00
09/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	777	696	777	696	0.00
09/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	672	716	672	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	672	716	672	716	0.00
09/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	672	716	672	716	0.00
09/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1496	1398	1496	1398	0.00
09/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1496	1398	1496	1398	0.00
09/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1496	1398	1496	1398	0.00
09/04/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	936	998	936	998	0.00
09/04/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	910	830	910	830	0.00
09/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1819	1938	1819	1938	0.00
09/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	112	92	112	92	0.00
09/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1354	1455	1354	1455	0.00
09/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	247	209	247	209	0.00
09/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	342	369	342	369	0.00
09/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2235	2122	2235	2122	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	501	554	501	554	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	816	733	816	733	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	471	521	471	521	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	887	800	887	800	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	444	490	444	490	0.00
09/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	959	870	959	870	0.00
09/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	422	450	422	450	0.00
09/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2596	2482	2596	2482	0.00
09/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	409	436	409	436	0.00
09/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2683	2568	2683	2568	0.00
09/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	1156	1232	1156	1232	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1156	1232	1156	1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1156	1232	1156	1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1156	1232	1156	1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1156	1232	1156	1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1156	1232	1156	1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1156	1232	1156	1232	0.00
09/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	630	564	630	564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	630	564	630	564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	630	564	630	564	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	630	564	630	564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	630	564	630	564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	630	564	630	564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	630	564	630	564	0.00
09/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	243	259	243	259	0.00
09/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3867	3741	3867	3741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1795	1906	1795	1906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1795	1906	1795	1906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1795	1906	1795	1906	0.00
09/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	219	188	219	188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	219	188	219	188	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	219	188	219	188	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	348	371	348	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	348	371	348	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	348	371	348	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	348	371	348	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3172	3053	3172	3053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3172	3053	3172	3053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3172	3053	3172	3053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3172	3053	3172	3053	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3172	3053	3172	3053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1764	1870	1764	1870	0.00
09/04/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1764	1870	1764	1870	0.00
09/04/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1764	1870	1764	1870	0.00
09/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1764	1870	1764	1870	0.00
09/04/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	347	310	347	310	0.00
09/04/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	347	310	347	310	0.00
09/04/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	347	310	347	310	0.00
09/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	347	310	347	310	0.00
09/04/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	952	1013	952	1013	0.00
09/04/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1235	1154	1235	1154	0.00
09/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	781	832	781	832	0.00
09/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1664	1572	1664	1572	0.00
09/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	414	443	414	443	0.00
09/04/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	414	443	414	443	0.00
09/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	414	443	414	443	0.00
09/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3397	3283	3397	3283	0.00
09/04/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3397	3283	3397	3283	0.00
09/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3397	3283	3397	3283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1948	2071	1948	2071	0.00
09/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	90	75	90	75	0.00
09/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	971	1044	971	1044	0.00
09/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	514	448	514	448	0.00
09/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	412	444	412	444	0.00
09/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1855	1747	1855	1747	0.00
09/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	969	1031	969	1031	0.00
09/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1202	1121	1202	1121	0.00
09/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	422	451	422	451	0.00
09/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3355	3241	3355	3241	0.00
09/04/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	709	779	709	779	0.00
09/04/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	474	409	474	409	0.00
09/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1831	1944	1831	1944	0.00
09/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	205	176	205	176	0.00
09/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	864	921	864	921	0.00
09/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1038	953	1038	953	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	955	1018	955	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	955	1018	955	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	955	1018	955	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	955	1018	955	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	955	1018	955	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	955	1018	955	1018	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	955	1018	955	1018	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	879	800	879	800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	879	800	879	800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	879	800	879	800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	879	800	879	800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	879	800	879	800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	879	800	879	800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	879	800	879	800	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	348	371	348	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	348	371	348	371	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	348	371	348	371	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3172	3053	3172	3053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3172	3053	3172	3053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3172	3053	3172	3053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3172	3053	3172	3053	0.00
09/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	863	948	863	948	0.00
09/04/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	863	948	863	948	0.00
09/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	328	277	328	277	0.00
09/04/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	328	277	328	277	0.00
09/04/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	709	779	709	779	0.00
09/04/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	474	409	474	409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	2063	2184	2063	2184	0.00
09/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	137	116	137	116	0.00
09/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1016	1082	1016	1082	0.00
09/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	790	715	790	715	0.00
09/04/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	2115	2234	2115	2234	0.00
09/04/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	198	174	198	174	0.00
09/04/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	198	174	198	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	198	174	198	174	0.00
09/04/2009	£ / R On 12-June-09			Currency Future	13.4100	13.6031	13.4059	13.6031	16773.00
09/04/2009	£ / R On 12-June-09			Currency Future	13.4100	13.6031	13.4059	13.6031	16773.00
09/04/2009	£ / R On 12-June-09			Currency Future	13.4100	13.6031	13.4059	13.6031	16773.00
09/04/2009	£ / R On 12-June-09			Currency Future	13.4100	13.6031	13.4059	13.6031	16773.00
09/04/2009	£ / R On 12-June-09			Currency Future	13.4100	13.6031	13.4059	13.6031	16773.00
09/04/2009	£ / R On 12-June-09			Currency Future	13.4100	13.6031	13.4059	13.6031	16773.00
09/04/2009	£ / R On 12-June-09			Currency Future	13.4100	13.6031	13.4059	13.6031	16773.00
09/04/2009	£ / R On 12-June-09			Currency Future	13.4100	13.6031	13.4059	13.6031	16773.00
09/04/2009	£ / R On 14-June-10			Currency Future	14.1200	14.3295	14.1166	14.3295	0.00
09/04/2009	£ / R On 14-June-10			Currency Future	14.1200	14.3295	14.1166	14.3295	0.00
09/04/2009	£ / R On 14-June-10			Currency Future	14.1200	14.3295	14.1166	14.3295	0.00
09/04/2009	£ / R On 14-June-10			Currency Future	14.1200	14.3295	14.1166	14.3295	0.00
09/04/2009	£ / R On 14-June-10			Currency Future	14.1200	14.3295	14.1166	14.3295	0.00
09/04/2009	£ / R On 14-June-10			Currency Future	14.1200	14.3295	14.1166	14.3295	0.00
09/04/2009	£ / R On 14-June-10			Currency Future	14.1200	14.3295	14.1166	14.3295	0.00
09/04/2009	£ / R On 14-June-10			Currency Future	14.1200	14.3295	14.1166	14.3295	0.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	3466.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	3466.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	3466.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	3466.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	3466.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	3466.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	3466.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	3466.00
09/04/2009	£ / R On 14-September-09			Currency Future	13.6100	13.8134	13.6126	13.8134	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
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09			Currency Future	13.8000	14.0044	13.8031	14.0044	55.00
09/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	937	1040	937	1040	0.00
09/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1184	1085	1184	1085	0.00
09/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	255	345	255	345	0.00
09/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	899	792	899	792	0.00
09/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	814	905	814	905	0.00
09/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1461	1350	1461	1350	0.00
09/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	276	373	276	373	0.00
09/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	820	720	820	720	0.00
09/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	843	936	843	936	0.00
09/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1389	1282	1389	1282	0.00
09/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	235	320	235	320	0.00
09/04/2009	£ / R On 12-June-09	10.25	Call	Currency Future	235	320	235	320	0.00
09/04/2009	£ / R On 12-June-09	9.50	Call	Currency Future	235	320	235	320	0.00
09/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	235	320	235	320	0.00
09/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	979	866	979	866	0.00
09/04/2009	£ / R On 12-June-09	10.25	Put	Currency Future	979	866	979	866	0.00
09/04/2009	£ / R On 12-June-09	9.50	Put	Currency Future	979	866	979	866	0.00
09/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	979	866	979	866	0.00
09/04/2009	£ / R On 12-June-09	8.50	Call	Currency Future	138	196	138	196	0.00
09/04/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1382	1243	1382	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	305	377	305	377	0.00
09/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	305	377	305	377	0.00
09/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	305	377	305	377	0.00
09/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1942	1814	1942	1814	0.00
09/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1942	1814	1942	1814	0.00
09/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1942	1814	1942	1814	0.00
09/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	399	484	399	484	0.00
09/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1636	1521	1636	1521	0.00
09/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	338	415	338	415	0.00
09/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	338	415	338	415	0.00
09/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	338	415	338	415	0.00
09/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1825	1701	1825	1701	0.00
09/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1825	1701	1825	1701	0.00
09/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1825	1701	1825	1701	0.00
09/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	361	442	361	442	0.00
09/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	361	442	361	442	0.00
09/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	361	442	361	442	0.00
09/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	361	442	361	442	0.00
09/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	361	442	361	442	0.00
09/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1749	1628	1749	1628	0.00
09/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1749	1628	1749	1628	0.00
09/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1749	1628	1749	1628	0.00
09/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1749	1628	1749	1628	0.00
09/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1749	1628	1749	1628	0.00
09/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	386	470	386	470	0.00
09/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	386	470	386	470	0.00
09/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	386	470	386	470	0.00
09/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	386	470	386	470	0.00
09/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	386	470	386	470	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	386	470	386	470	0.00
09/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	386	470	386	470	0.00
09/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1673	1556	1673	1556	0.00
09/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1673	1556	1673	1556	0.00
09/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1673	1556	1673	1556	0.00
09/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1673	1556	1673	1556	0.00
09/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1673	1556	1673	1556	0.00
09/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1673	1556	1673	1556	0.00
09/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1673	1556	1673	1556	0.00
09/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	138	196	138	196	0.00
09/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1382	1243	1382	1243	0.00
09/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	122	175	122	175	0.00
09/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1466	1322	1466	1322	0.00
09/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	386	470	386	470	0.00
09/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1673	1556	1673	1556	0.00
09/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	315	389	315	389	0.00
09/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	315	389	315	389	0.00
09/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	315	389	315	389	0.00
09/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1903	1776	1903	1776	0.00
09/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1903	1776	1903	1776	0.00
09/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1903	1776	1903	1776	0.00
09/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	440	531	440	531	0.00
09/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	440	531	440	531	0.00
09/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	440	531	440	531	0.00
09/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1527	1417	1527	1417	0.00
09/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1527	1417	1527	1417	0.00
09/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1527	1417	1527	1417	0.00
09/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	198	271	198	271	0.00
09/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1142	1018	1142	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	265	331	265	331	0.00
09/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	265	331	265	331	0.00
09/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	265	331	265	331	0.00
09/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2103	1968	2103	1968	0.00
09/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2103	1968	2103	1968	0.00
09/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2103	1968	2103	1968	0.00
09/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	256	320	256	320	0.00
09/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	256	320	256	320	0.00
09/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	256	320	256	320	0.00
09/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2143	2007	2143	2007	0.00
09/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2143	2007	2143	2007	0.00
09/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2143	2007	2143	2007	0.00
09/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	1	2	1	2	0.00
09/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4395	4199	4395	4199	0.00
09/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	2	5	2	5	0.00
09/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3847	3652	3847	3652	0.00
09/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1	3	1	3	0.00
09/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4146	3950	4146	3950	0.00
09/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	1	2	1	2	0.00
09/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4295	4099	4295	4099	0.00
09/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	156	219	156	219	0.00
09/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1300	1166	1300	1166	0.00
09/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	412	499	412	499	0.00
09/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	412	499	412	499	0.00
09/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	412	499	412	499	0.00
09/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1600	1486	1600	1486	0.00
09/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1600	1486	1600	1486	0.00
09/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1600	1486	1600	1486	0.00
09/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	275	342	275	342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	275	342	275	342	0.00
09/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	275	342	275	342	0.00
09/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2062	1929	2062	1929	0.00
09/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2062	1929	2062	1929	0.00
09/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2062	1929	2062	1929	0.00
09/04/2009	£ / R On 14-September-09	265.00	Call	Currency Future	630	749	630	749	0.00
09/04/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1018	935	1018	935	0.00
09/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	587	699	587	699	0.00
09/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1124	1035	1124	1035	0.00
09/04/2009	£ / R On 14-September-09	9.00	Call	Currency Future	454	547	454	547	0.00
09/04/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1492	1383	1492	1383	0.00
09/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	326	402	326	402	0.00
09/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1864	1738	1864	1738	0.00
09/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	787	875	787	875	0.00
09/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1534	1420	1534	1420	0.00
09/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	761	846	761	846	0.00
09/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1607	1491	1607	1491	0.00
09/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	731	814	731	814	0.00
09/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1678	1559	1678	1559	0.00
09/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	607	680	607	680	0.00
09/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1954	1825	1954	1825	0.00
09/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	761	846	761	846	0.00
09/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1607	1491	1607	1491	0.00
09/04/2009	£ / R On 14-December-09	6.50	Call	Currency Future	637	711	637	711	0.00
09/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	637	711	637	711	0.00
09/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	637	711	637	711	0.00
09/04/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1884	1757	1884	1757	0.00
09/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1884	1757	1884	1757	0.00
09/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1884	1757	1884	1757	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	1026	1138	1026	1138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	1026	1138	1026	1138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.00	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.95	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.75	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	1026	1138	1026	1138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.70	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.45	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.50	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.20	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	1026	1138	1026	1138	0.00
09/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1023	933	1023	933	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1023	933	1023	933	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1023	933	1023	933	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1023	933	1023	933	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.20	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1023	933	1023	933	0.00
09/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	989	1097	989	1097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	989	1097	989	1097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.20	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.20	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.00	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.70	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.60	Call	Currency Future	989	1097	989	1097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	17.50	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.25	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.20	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.00	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.70	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.60	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.50	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.25	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.85	Call	Currency Future	989	1097	989	1097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	19.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.95	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.75	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	18.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.25	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.25	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.95	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.75	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	989	1097	989	1097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	17.00	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.50	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.95	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	989	1097	989	1097	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.70	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.75	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.45	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	15.25	Call	Currency Future	989	1097	989	1097	0.00
09/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1086	993	1086	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1086	993	1086	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1086	993	1086	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1086	993	1086	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1086	993	1086	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1086	993	1086	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1086	993	1086	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1086	993	1086	993	0.00
09/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.45	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	828	920	828	920	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.45	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.60	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.50	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.20	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.00	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	828	920	828	920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.70	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.50	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.25	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.95	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.25	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	828	920	828	920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	10.00	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.50	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.20	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.15	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.05	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	828	920	828	920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.50	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.30	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.15	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.05	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.75	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.35	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.25	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	8.85	Call	Currency Future	828	920	828	920	0.00
09/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1425	1316	1425	1316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1425	1316	1425	1316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1425	1316	1425	1316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1425	1316	1425	1316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1425	1316	1425	1316	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1425	1316	1425	1316	0.00
09/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	485	630	485	630	0.00
09/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	379	327	379	327	0.00
09/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	443	580	443	580	0.00
09/04/2009	£ / R On 12-June-09	9.75	Call	Currency Future	443	580	443	580	0.00
09/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	437	377	437	377	0.00
09/04/2009	£ / R On 12-June-09	9.75	Put	Currency Future	437	377	437	377	0.00
09/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	808	946	808	946	0.00
09/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	696	633	696	633	0.00
09/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	768	904	768	904	0.00
09/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	768	904	768	904	0.00
09/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	756	691	756	691	0.00
09/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	756	691	756	691	0.00
09/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	828	968	828	968	0.00
09/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	665	605	665	605	0.00
09/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	788	925	788	925	0.00
09/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	725	661	725	661	0.00
09/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	1085	1198	1085	1198	0.00
09/04/2009	£ / R On 14-December-09	7.00	Call	Currency Future	1085	1198	1085	1198	0.00
09/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	1085	1198	1085	1198	0.00
09/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	932	843	932	843	0.00
09/04/2009	£ / R On 14-December-09	7.00	Put	Currency Future	932	843	932	843	0.00
09/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	932	843	932	843	0.00
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00
09/04/2009	€ / R On 12-June-09			Currency Future	12.0800	12.2774	12.0755	12.2774	19503.00
09/04/2009	€ / R On 14-September-09			Currency Future	12.2600	12.4636	12.2566	12.4636	382.00
09/04/2009	€ / R On 14-September-09			Currency Future	12.2600	12.4636	12.2566	12.4636	382.00
09/04/2009	€ / R On 14-September-09			Currency Future	12.2600	12.4636	12.2566	12.4636	382.00
09/04/2009	€ / R On 14-September-09			Currency Future	12.2600	12.4636	12.2566	12.4636	382.00
09/04/2009	€ / R On 14-September-09			Currency Future	12.2600	12.4636	12.2566	12.4636	382.00
09/04/2009	€ / R On 14-September-09			Currency Future	12.2600	12.4636	12.2566	12.4636	382.00
09/04/2009	€ / R On 14-September-09			Currency Future	12.2600	12.4636	12.2566	12.4636	382.00
09/04/2009	€ / R On 14-September-09			Currency Future	12.2600	12.4636	12.2566	12.4636	382.00
09/04/2009	€ / R On 14-December-09			Currency Future	12.4200	12.6342	12.4211	12.6342	120.00
09/04/2009	€ / R On 14-December-09			Currency Future	12.4200	12.6342	12.4211	12.6342	120.00
09/04/2009	€ / R On 14-December-09			Currency Future	12.4200	12.6342	12.4211	12.6342	120.00
09/04/2009	€ / R On 14-December-09			Currency Future	12.4200	12.6342	12.4211	12.6342	120.00
09/04/2009	€ / R On 14-December-09			Currency Future	12.4200	12.6342	12.4211	12.6342	120.00
09/04/2009	€ / R On 14-December-09			Currency Future	12.4200	12.6342	12.4211	12.6342	120.00
09/04/2009	€ / R On 14-December-09			Currency Future	12.4200	12.6342	12.4211	12.6342	120.00
09/04/2009	€ / R On 14-December-09			Currency Future	12.4200	12.6342	12.4211	12.6342	120.00
09/04/2009	€ / R On 14-September-09	6.50	Call	Currency Future	623	737	623	737	0.00
09/04/2009	€ / R On 14-September-09	6.50	Put	Currency Future	816	723	816	723	0.00
09/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	606	718	606	718	0.00
09/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	606	718	606	718	0.00
09/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	850	754	850	754	0.00
09/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	850	754	850	754	0.00
09/04/2009	€ / R On 14-December-09	7.75	Call	Currency Future	811	907	811	907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1090	973	1090	973	0.00
09/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	559	664	559	664	0.00
09/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	559	664	559	664	0.00
09/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	953	850	953	850	0.00
09/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	953	850	953	850	0.00
09/04/2009	€ / R On 14-December-09	9.00	Call	Currency Future	668	747	668	747	0.00
09/04/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1447	1313	1447	1313	0.00
09/04/2009	€ / R On 14-September-09	7.45	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	6.90	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.40	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	408	491	408	491	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	6.80	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	6.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.85	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	408	491	408	491	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	14.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.60	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	14.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	14.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.80	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.75	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	408	491	408	491	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	12.00	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	408	491	408	491	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.90	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.65	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.35	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.25	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.85	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.80	Call	Currency Future	408	491	408	491	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	7.70	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	408	491	408	491	0.00
09/04/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1301	1177	1301	1177	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1301	1177	1301	1177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1301	1177	1301	1177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1301	1177	1301	1177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1301	1177	1301	1177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1301	1177	1301	1177	0.00
09/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	60	88	60	88	0.00
09/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1634	1461	1634	1461	0.00
09/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	230	286	230	286	0.00
09/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1873	1722	1873	1722	0.00
09/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	339	412	339	412	0.00
09/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1482	1349	1482	1349	0.00
09/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	26	41	26	41	0.00
09/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2101	1914	2101	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
09/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	6.50	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	6.25	Call	Currency Future	65	95	65	95	0.00
09/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1589	1417	1589	1417	0.00
09/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	176	239	176	239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	176	239	176	239	0.00
09/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1000	861	1000	861	0.00
09/04/2009	€ / R On 12-June-09	8.20	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	8.30	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	134	186	134	186	0.00
09/04/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1159	1009	1159	1009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1159	1009	1159	1009	0.00
09/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	31	48	31	48	0.00
09/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	31	48	31	48	0.00
09/04/2009	€ / R On 12-June-09	8.55	Call	Currency Future	31	48	31	48	0.00
09/04/2009	€ / R On 12-June-09	8.45	Call	Currency Future	31	48	31	48	0.00
09/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	31	48	31	48	0.00
09/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2006	1821	2006	1821	0.00
09/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2006	1821	2006	1821	0.00
09/04/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2006	1821	2006	1821	0.00
09/04/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2006	1821	2006	1821	0.00
09/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2006	1821	2006	1821	0.00
09/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	26	41	26	41	0.00
09/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	26	41	26	41	0.00
09/04/2009	€ / R On 12-June-09	9.05	Call	Currency Future	26	41	26	41	0.00
09/04/2009	€ / R On 12-June-09	8.95	Call	Currency Future	26	41	26	41	0.00
09/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	26	41	26	41	0.00
09/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2101	1914	2101	1914	0.00
09/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2101	1914	2101	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
09/04/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2101	1914	2101	1914	0.00
09/04/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2101	1914	2101	1914	0.00
09/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2101	1914	2101	1914	0.00
09/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	152	193	152	193	0.00
09/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2296	2130	2296	2130	0.00
09/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	188	236	188	236	0.00
09/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2081	1922	2081	1922	0.00
09/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	173	218	173	218	0.00
09/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2166	2004	2166	2004	0.00
09/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.00	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.65	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.45	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.35	Call	Currency Future	470	561	470	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
09/04/2009	€ / R On 14-September-09	17.25	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.65	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.80	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.70	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.45	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.25	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.15	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.95	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.75	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.50	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	470	561	470	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
09/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.50	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	18.00	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.80	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	17.05	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.95	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.85	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.75	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.65	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.45	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.35	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.25	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.15	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.95	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	470	561	470	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
09/04/2009	€ / R On 14-September-09	16.50	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.30	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.00	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.70	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.50	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.50	Call	Currency Future	470	561	470	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
09/04/2009	€ / R On 14-September-09	14.40	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.45	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.35	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.25	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.20	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.00	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.70	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.95	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.85	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.75	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.45	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.35	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	470	561	470	561	0.00
09/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1164	1048	1164	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1164	1048	1164	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1164	1048	1164	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1164	1048	1164	1048	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1164	1048	1164	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1164	1048	1164	1048	0.00
09/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	693	776	693	776	0.00
09/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1372	1242	1372	1242	0.00
09/04/2009	€ / R On 14-December-09	8.25	Call	Currency Future	538	602	538	602	0.00
09/04/2009	€ / R On 14-December-09	8.75	Call	Currency Future	538	602	538	602	0.00
09/04/2009	€ / R On 14-December-09	9.50	Call	Currency Future	538	602	538	602	0.00
09/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	538	602	538	602	0.00
09/04/2009	€ / R On 14-December-09	9.25	Call	Currency Future	538	602	538	602	0.00
09/04/2009	€ / R On 14-December-09	8.25	Put	Currency Future	1917	1768	1917	1768	0.00
09/04/2009	€ / R On 14-December-09	8.75	Put	Currency Future	1917	1768	1917	1768	0.00
09/04/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1917	1768	1917	1768	0.00
09/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1917	1768	1917	1768	0.00
09/04/2009	€ / R On 14-December-09	9.25	Put	Currency Future	1917	1768	1917	1768	0.00
09/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	8.30	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	8.10	Call	Currency Future	749	838	749	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
09/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	8.00	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.65	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.60	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.05	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.10	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.00	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.45	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.35	Call	Currency Future	749	838	749	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
09/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	749	838	749	838	0.00
09/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1228	1104	1228	1104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1228	1104	1228	1104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1228	1104	1228	1104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1228	1104	1228	1104	0.00
09/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	640	757	640	757	0.00
09/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	783	693	783	693	0.00
09/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	574	681	574	681	0.00
09/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	918	818	918	818	0.00
09/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	695	818	695	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	695	818	695	818	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	695	818	695	818	0.00
09/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	689	604	689	604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	689	604	689	604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	689	604	689	604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	689	604	689	604	0.00
09/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	658	777	658	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	658	777	658	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.15	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.25	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.80	Call	Currency Future	658	777	658	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	14.00	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	14.15	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.95	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.65	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.55	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	658	777	658	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	658	777	658	777	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	12.30	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.44	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	751	664	751	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.15	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	751	664	751	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	13.25	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.80	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	14.00	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	14.15	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	751	664	751	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.95	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.65	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.55	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	751	664	751	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	12.30	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.44	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	590	699	590	699	0.00
09/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	883	786	883	786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	916	1020	916	1020	0.00
09/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	895	786	895	786	0.00
09/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	879	981	879	981	0.00
09/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	958	846	958	846	0.00
09/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	844	943	844	943	0.00
09/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1023	909	1023	909	0.00
09/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	736	861	736	861	0.00
09/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	629	547	629	547	0.00
09/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	658	777	658	777	0.00
09/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	751	664	751	664	0.00
09/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	504	600	504	600	0.00
09/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1098	986	1098	986	0.00
09/04/2009	€ / R On 14-December-09	8.50	Call	Currency Future	935	1040	935	1040	0.00
09/04/2009	€ / R On 14-December-09	8.50	Put	Currency Future	863	756	863	756	0.00
09/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	827	925	827	925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	827	925	827	925	0.00
09/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1056	941	1056	941	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1056	941	1056	941	0.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00
09/04/2009	AL13 On 07-May-09			Index Future	242.3700	242.1690	242.3660	242.1690	7.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 07-May-09			Index Future	290.7700	289.2860	290.7740	289.2860	700.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 06-August-09			Index Future	296.5900	295.0660	296.5900	295.0660	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	ALBI On 05-November-09			Index Future	287.2500	287.1860	287.2510	287.1860	0.00
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00
09/04/2009	CRD1 On 07-May-09			Index Future	123.9800	123.6890	123.9760	123.6890	0.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 06-August-09			Index Future	126.4900	126.1920	126.4890	126.1920	2.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	CRD1 On 05-November-09			Index Future	128.7500	128.4450	128.7480	128.4450	0.00
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00
09/04/2009	GOVI On 07-May-09			jGovi	292.6100	291.1610	292.6075	291.1610	186.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 06-August-09			jGovi	298.5400	297.0545	298.5370	297.0545	6.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	GOVI On 05-November-09			jGovi	303.8700	302.3560	303.8700	302.3560	0.00
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
09/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00
09/04/2009	J153 On 31-August-10			jSwap	7.7700	7.8150	0.0038	0.0044	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J157 On 15-September-15			jSwap	8.3800	8.4470	0.0434	0.0402	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J186 On 21-December-26			jSwap	8.0200	8.0840	0.0494	0.0556	0.00
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00
09/04/2009	J201 On 22-December-14			jSwap	8.4500	8.5100	0.0457	0.0483	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J203 On 15-September-17			jSwap	8.4800	8.5460	0.0595	0.0633	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J204 On 21-December-18			jSwap	8.5700	8.6310	0.0738	0.0776	0.00
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00
09/04/2009	J207 On 15-January-20			jSwap	8.5200	8.5750	0.0377	0.0416	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 07-May-09			jFra	8.2300	8.2400	0.0201	0.0201	0.00
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00
09/04/2009	JFRA On 06-August-09			jFra	7.0500	7.1030	0.0173	0.0174	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0240	0.0171	0.0172	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 07-May-09			jNote	7.4800	7.5370	0.1375	0.1384	0.00
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	0.00
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	0.00
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	0.00
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	0.00
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	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
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	0.00
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	0.00
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	0.00
09/04/2009	JN02 On 06-August-09			jNote	7.4600	7.5170	0.1374	0.1383	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 07-May-09			jNote	8.1000	8.1590	0.3318	0.3337	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN05 On 06-August-09			jNote	8.1300	8.1890	0.3339	0.3360	0.00
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00
09/04/2009	JN10 On 07-May-09			jNote	8.3500	8.4100	0.5657	0.5682	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JN10 On 06-August-09			jNote	8.3500	8.4080	0.5653	0.5678	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 30-April-09			jRod	9.8800	9.8830	0.0059	0.0049	0.00
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00
09/04/2009	JROD On 29-May-09			jRod	9.3900	9.4070	0.0047	0.0037	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	JROD On 30-June-09			jRod	8.8800	8.9020	0.0035	0.0025	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 07-May-09			Index Future	280.4700	278.8370	280.4730	278.8370	0.00
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00
09/04/2009	OTH1 On 06-August-09			Index Future	286.1600	284.4800	286.1570	284.4800	3.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	OTH1 On 05-November-09			Index Future	291.2700	289.5580	291.2690	289.5580	0.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 07-May-09			Bond Future	6.5100	6.5810	110.5272	110.4374	3022.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R153 On 06-August-09			Bond Future	5.9400	6.0250	112.9178	112.8257	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
09/04/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1278	1278	1278	1278	0.00
09/04/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	57	57	57	57	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 04-February-10			Bond Future	8.2100	8.2900	128.8389	128.4102	0.00
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00
09/04/2009	R157 On 07-May-09			Bond Future	8.0400	8.1140	128.7947	128.3960	10171.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 06-August-09			Bond Future	8.0300	8.1000	131.4639	131.0514	5000.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 05-November-09			Bond Future	8.1100	8.1890	126.7722	126.3449	0.00
09/04/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	308	270	308	270	386.00
09/04/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	4947	5308	4947	5308	0.00
09/04/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	3133	2973	3133	2973	0.00
09/04/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6402	6669	6402	6669	0.00
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00
09/04/2009	R186 On 04-February-10			Bond Future	8.6800	8.8050	117.3548	116.1682	0.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 07-May-09			Bond Future	8.5800	8.6950	121.3172	120.1986	13085.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 06-August-09			Bond Future	8.5800	8.6980	118.6008	117.4605	2500.00
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00
09/04/2009	R186 On 05-November-09			Bond Future	8.6300	8.7490	120.6088	119.4446	0.00
09/04/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	4601	4237	4601	4237	5000.00
09/04/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	16702	17502	16702	17502	0.00
09/04/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	6	5	6	5	97.00
09/04/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	24359	25476	24359	25476	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 04-February-10			Bond Future	8.2000	8.2810	103.3741	103.0308	0.00
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00
09/04/2009	R201 On 07-May-09			Bond Future	8.0800	8.1510	106.3735	106.0529	2.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 06-August-09			Bond Future	8.0500	8.1250	104.2285	103.8975	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09			Bond Future	8.1200	8.1970	105.9858	105.6516	0.00
09/04/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	2464	2340	2464	2340	0.00
09/04/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5087	5297	5087	5297	0.00
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00
09/04/2009	R203 On 04-February-10			Bond Future	8.5600	8.6400	101.6371	101.1975	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 07-May-09			Bond Future	8.4300	8.4990	100.2248	99.8151	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 06-August-09			Bond Future	8.4200	8.4920	102.3782	101.9539	0.00
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00
09/04/2009	R203 On 05-November-09			Bond Future	8.4800	8.5610	99.9370	99.5071	0.00
09/04/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	2798	2660	2798	2660	0.00
09/04/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8509	8801	8509	8801	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.6830	97.4014	96.9194	0.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 07-May-09			Bond Future	8.4800	8.5520	99.9880	99.5383	498.00
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00
09/04/2009	R204 On 06-August-09			Bond Future	8.4800	8.5500	98.0864	97.6255	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.6130	99.7417	99.2726	0.00
09/04/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	3298	3146	3298	3146	0.00
09/04/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9906	10223	9906	10223	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 04-February-10			Bond Future	8.1600	8.2470	98.3304	98.0438	0.00
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00
09/04/2009	R206 On 07-May-09			Bond Future	8.0400	8.1080	100.3438	100.0790	2834.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 06-August-09			Bond Future	8.0000	8.0770	98.7214	98.4500	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09			Bond Future	8.0700	8.1550	100.3889	100.1067	0.00
09/04/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	2079	1972	2079	1972	0.00
09/04/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4079	4254	4079	4254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 04-February-10			Bond Future	8.7400	8.8280	90.7518	90.1963	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 07-May-09			Bond Future	8.6100	8.6940	92.9261	92.4111	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 06-August-09			Bond Future	8.6200	8.6990	91.2745	90.7413	0.00
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00
09/04/2009	R207 On 05-November-09			Bond Future	8.6700	8.7600	92.8133	92.2713	0.00
09/04/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	2832	2669	2832	2669	0.00
09/04/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10570	10949	10570	10949	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 04-February-10			Bond Future	8.8800	8.9670	87.5356	87.0166	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 07-May-09			Bond Future	8.7100	8.7910	86.4214	85.8957	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 06-August-09			Bond Future	8.7300	8.8080	88.1958	87.6635	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R208 On 05-November-09			Bond Future	8.7900	8.8730	86.2471	85.7238	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 04-February-10			Bond Future	8.3300	8.4670	80.2679	79.0667	0.00
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00
09/04/2009	R209 On 07-May-09			Bond Future	8.2700	8.4040	79.0188	77.8778	5493.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.3990	80.7159	79.5491	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	R209 On 05-November-09			Bond Future	8.3000	8.4320	78.9266	77.7423	0.00
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00
09/04/2009	TRT1 On 07-May-09			Index Future	288.8700	287.4420	288.8710	287.4420	0.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 06-August-09			Index Future	294.7300	293.2600	294.7250	293.2600	100.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	TRT1 On 05-November-09			Index Future	299.9900	298.4940	299.9900	298.4940	0.00
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00
09/04/2009	ZAAD On 12-June-09			Currency Future	6.5400	6.5569	6.5374	6.5569	8804.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.6221	6.6014	6.6221	190.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6796	6.6597	6.6796	25.00
09/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	346	358	346	358	0.00
09/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	346	358	346	358	0.00
09/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	394	386	394	386	0.00
09/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	394	386	394	386	0.00
09/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	470	483	470	483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	470	483	470	483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	470	483	470	483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	470	483	470	483	0.00
09/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	460	453	460	453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	460	453	460	453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	460	453	460	453	0.00
09/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	185	196	185	196	0.00
09/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	297	289	297	289	0.00
09/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	312	324	312	324	0.00
09/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	461	452	461	452	0.00
09/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	283	294	283	294	0.00
09/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	531	522	531	522	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	257	267	257	267	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	605	595	605	595	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	229	239	229	239	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	678	667	678	667	0.00
09/04/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	38	41	38	41	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	38	41	38	41	0.00
09/04/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	900	884	900	884	0.00
09/04/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	163	170	163	170	0.00
09/04/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	861	848	861	848	0.00
09/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	383	397	383	397	0.00
09/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	332	325	332	325	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	200	209	200	209	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	749	737	749	737	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	174	183	174	183	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	823	811	823	811	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	131	138	131	138	0.00
09/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	131	138	131	138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	979	966	979	966	0.00
09/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	979	966	979	966	0.00
09/04/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	113	119	113	119	0.00
09/04/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1061	1047	1061	1047	0.00
09/04/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	593	608	593	608	0.00
09/04/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	283	278	283	278	0.00
09/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	547	562	547	562	0.00
09/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	338	332	338	332	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	560	576	560	576	0.00
09/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	158	154	158	154	0.00
09/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	645	661	645	661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	645	661	645	661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	645	661	645	661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	645	661	645	661	0.00
09/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	236	231	236	231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	236	231	236	231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	236	231	236	231	0.00
09/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	508	522	508	522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	508	522	508	522	0.00
09/04/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	508	522	508	522	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	398	392	398	392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	398	392	398	392	0.00
09/04/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	347	358	347	358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	347	358	347	358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	347	358	347	358	0.00
09/04/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	737	728	737	728	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	737	728	737	728	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	737	728	737	728	0.00
09/04/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	737	728	737	728	0.00